```
In [49]:
# (Q1.1) Read the training and testing data.
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
df Test = pd.read csv(r'/Users/limshikee/Desktop/test wbcd.csv')
df_Train = pd.read_csv(r'/Users/limshikee/Desktop/train_wbcd.csv')
In [2]:
#(Q1.1) Print the number of features in the dataset.
print ('Number of features:', len(df Train.columns)-2)
Number of features: 30
In [3]:
#(Q1.1) For the data label, print the total number of B's and M's in the train
ing data.
df Train['Diagnosis'].value counts()
Out[3]:
     58
М
     42
Name: Diagnosis, dtype: int64
In [4]:
#(Q1.1) For the data label, print the total number of B's and M's in the testi
ng data.
df Test['Diagnosis'].value counts()
Out[4]:
     14
В
```

Name: Diagnosis, dtype: int64

```
In [5]:
```

```
# (Q1.1) Comment on the class distribution. Is it balanced or unbalanced?
print ("The data distribution for class B and M is unbalanced as the ratio of
M:B for training data is 1:1.38 whereas the ratio of M:B for testing data is 1:2.33")
```

The data distribution for class B and M is unbalanced as the ratio of M:B for training data is 1:1.38 whereas the ratio of M:B for te sting data is 1:2.33

In [6]:

```
#(Q1.1) Print the number of features with missing entries (feature value is ze
ro)

print ('Total missing entries in the training data:',sum((df_Train == 0).sum())
)+sum(df_Train.isnull().sum()))

print ('Total missing entries in the testing data:',sum((df_Test == 0).sum())+
sum(df_Test.isnull().sum()))
```

Total missing entries in the training data: 38 Total missing entries in the testing data: 7

In [7]:

```
# (Q1.1) Fill the missing entries. For filling any feature,
# you can use either mean or median value of the feature values from observed
entries.
# Explain the reason behind your choice.
df Train New1 = df Train.replace(to replace = np.nan, value = df Train.median(
df Train New4 = df Train New1.replace(to replace = 0, value = df Train New1.me
dian())
print ('Total missing entries in the training data:', sum((df Train New4 == 0).
sum())+sum(df Train New4.isnull().sum()))
df Test New1 = df Test.replace(to replace = np.nan, value = df Test.median())
df Test New4 = df Test New1.replace(to replace = 0, value = df Test New1.media
n())
print ('Total missing entries in the testing data:', sum((df Test New4 == 0).su
m())+sum(df_Test_New4.isnull().sum()))
print ('We use median imputation to replace the missing entries to prevent the
values to be affected by great outliers.')
```

Total missing entries in the training data: 0
Total missing entries in the testing data: 0
We use median imputation to replace the missing entries to prevent the values to be affected by great outliers.

```
In [8]:
```

```
# (Q1.1) Normalize the training and testing data.

from sklearn.preprocessing import StandardScaler
cols_to_norm = ['f1','f2','f3','f4','f5','f6','f7','f8','f9','f10','f11','f12'
,'f13','f14','f15','f16','f17','f18','f19','f20','f21','f22','f23','f24','f25'
,'f26','f27','f28','f29','f30']
df_Train_New4[cols_to_norm] = StandardScaler().fit_transform(df_Train_New4[cols_to_norm])

cols_to_norm = ['f1','f2','f3','f4','f5','f6','f7','f8','f9','f10','f11','f12'
,'f13','f14','f15','f16','f17','f18','f19','f20','f21','f22','f23','f24','f25'
,'f26','f27','f28','f29','f30']
df_Test_New4[cols_to_norm] = StandardScaler().fit_transform(df_Test_New4[cols_to_norm])
```

In [9]:

```
predictors = ['f1','f2','f3','f4','f5','f6','f7','f8','f9','f10','f11','f12','
f13','f14','f15','f16','f17','f18','f19','f20','f21','f22','f23','f24','f25','
f26','f27','f28','f29','f30']
response = ['Diagnosis']
```

In [10]:

```
# (1.2) Train logistic regression models with L1 regularization and L2 regular
ization using alpha = 0.1
# and lambda = 0.1.

from sklearn.linear_model import LogisticRegression
from sklearn.metrics import accuracy_score

alpha_val = 0.1
lambda_val = 0.1
# import warnings filter
from warnings import simplefilter
# ignore all future warnings
simplefilter(action='ignore', category=FutureWarning)

#Initialize the Logitic regression model with 12 penalty
lr2 = LogisticRegression(C=1/lambda_val, penalty='12')
lr2.fit(df_Train_New4[predictors], df_Train_New4['Diagnosis'])
```

Out[10]:

```
In [11]:
```

```
#Initialize the Logitic regression model with 11 penalty
lr1 = LogisticRegression(C=1/alpha_val, penalty='l1')
lr1.fit(df_Train_New4[predictors], df_Train_New4['Diagnosis'])
```

Out[11]:

In [12]:

```
# (1.2) Report accuracy, precision, recall, f1-score and print the confusion m
atrix (for L1)

from sklearn.metrics import classification_report
from sklearn.metrics import *

y1_predict=lr1.predict(df_Test_New4[predictors])
model_acc = accuracy_score(y1_predict, df_Test_New4['Diagnosis'])
print("L1 Model Accuracy is: {}".format(model_acc))
print(classification_report(df_Test_New4['Diagnosis'], y1_predict))

print ('Confusion Matrix:')
print (confusion_matrix(np.array(df_Test_New4['Diagnosis']),np.array(y1_predict)))
```

L1 Model Accuracy is: 0.9

		precision	recall	f1-score	support
	В	0.93	0.93	0.93	14
	М	0.83	0.83	0.83	6
micro	avg	0.90	0.90	0.90	20
macro	avg	0.88	0.88	0.88	20
weighted	avg	0.90	0.90	0.90	20

Confusion Matrix:

```
[[13 1]
[ 1 5]]
```

```
# (1.2) Report accuracy, precision, recall, f1-score and print the confusion m
atrix (for L2)
from sklearn.metrics import classification report
y2_predict=lr2.predict(df_Test_New4[predictors])
model acc = accuracy score(y2 predict, df Test New4['Diagnosis'])
print("L2 Model Accuracy is: {}".format(model acc))
print(classification_report(df_Test_New4['Diagnosis'], y2_predict))
print ('Confusion Matrix:')
print (confusion matrix(np.array(df Test New4['Diagnosis']),np.array(y2 predic
t)))
L2 Model Accuracy is: 0.9
              precision
                           recall
                                  f1-score
                                               support
           В
                   0.93
                              0.93
                                        0.93
                                                    14
           Μ
                   0.83
                              0.83
                                        0.83
                                                     6
                   0.90
                              0.90
                                        0.90
                                                    20
   micro avg
                   0.88
                              0.88
                                        0.88
                                                    20
   macro avg
                   0.90
                              0.90
                                        0.90
                                                    20
weighted avg
Confusion Matrix:
[[13
      11
[ 1
      5]]
In [14]:
fID = 218187754%
fID
Out[14]:
1
In [15]:
#(Q1.3.A) For L1 model, choose the best alpha value from the
# following set: {0.1,1,3,10,33,100,333,1000, 33333, 10000, 33333} based on par
ameter P.
In [16]:
l1 alpha = [0.1,1,3,10,33,100,333,1000,3333,10000,33333]
```

In [13]:

In [17]:

from sklearn.model selection import train test split

```
In [20]:
mean fla = []
for 11 alpha val in 11 alpha:
    lr = LogisticRegression(C=1.0/float(l1_alpha_val),penalty='l1')
    print ('Alpha:',11_alpha_val)
    arr f1a = []
    for i in range(0,10):
        Dtrain, Dtest = train_test_split(df_Train_New4, test_size=0.3)
        lr.fit(Dtrain[predictors], Dtrain['Diagnosis'])
        y_predict=lr.predict(Dtest[predictors])
        f1a=f1_score(np.array(Dtest['Diagnosis']),np.array(y_predict),labels=n
p.unique(y predict),average='macro')
        arr fla.append(fla)
    mean fla.append(np.mean(arr fla))
    print ('F1 Score:',np.mean(arr_f1a))
best alpha=11 alpha[np.argmax(mean fla)]
print ('best alpha:'+str(l1 alpha[np.argmax(mean fla)]))
```

```
Alpha: 0.1
F1 Score: 1.0
Alpha: 1
F1 Score: 0.979022603809544
Alpha: 3
F1 Score: 0.9762862351466357
Alpha: 10
F1 Score: 0.9314937397811981
Alpha: 33
F1 Score: 0.7043404561719859
Alpha: 100
F1 Score: 0.7809939360359528
Alpha: 333
F1 Score: 0.7299500859111732
Alpha: 1000
F1 Score: 0.7327248584311075
Alpha: 3333
F1 Score: 0.764795407524712
Alpha: 10000
F1 Score: 0.7214782415186827
Alpha: 33333
F1 Score: 0.7706803277775921
best alpha:0.1
In [71]:
```

```
#(Q1.3.B) For L2 model, choose the best lambda value from the
# following set: {0.001, 0.003, 0.01, 0.03, 0.1,0.3,1,3,10,33} based on parame
ter P.
```

In [22]:

```
12 \text{ lambda} = [0.001, 0.003, 0.01, 0.03, 0.1, 0.3, 1, 3, 10, 33]
```

```
In [23]:
```

```
mean f1 = []
for 12 lambda val in 12 lambda:
    lr = LogisticRegression(C=1.0/float(12 lambda val),penalty='12')
    print ('lambda:',12 lambda val)
    arr f1 = []
    for i in range(0,10):
        Dtrain, Dtest = train_test_split(df_Train_New4, test_size=0.3)
        lr.fit(Dtrain[predictors], Dtrain['Diagnosis'])
        y_predict=lr.predict(Dtest[predictors])
        f1=f1_score(np.array(Dtest['Diagnosis']),np.array(y_predict),labels=np
.unique(y predict),average='macro')
        arr f1.append(f1)
    mean f1.append(np.mean(arr f1))
    print ('F1 Score:',np.mean(arr_f1))
best lambda = 12 lambda[np.argmax(mean f1)]
print ('best lambda:'+str(12 lambda[np.argmax(mean f1)]))
```

```
lambda: 0.001
F1 Score: 0.9832232639440649
lambda: 0.003
F1 Score: 1.0
lambda: 0.01
F1 Score: 0.9932044252044252
lambda: 0.03
F1 Score: 0.9863503641315873
lambda: 0.1
F1 Score: 0.9961489088575096
lambda: 0.3
F1 Score: 0.9966329966329965
lambda: 1
F1 Score: 0.996662958843159
lambda: 3
F1 Score: 0.9929999551801554
lambda: 10
F1 Score: 0.9729150030952034
lambda: 33
F1 Score: 0.9858374610460618
best lambda:0.003
```

In [74]:

```
#(Q1.3.C) Use the best alpha and lambda parameter to re-train your final L1 and L2 regularized model.

# Evaluate the prediction performance on the test data and report the following:

# •Precision and Accuracy

# •The top 5 features selected in decreasing order of feature weights.

# •Confusion matrix
```

```
In [26]:
```

```
#Final L1 Model
lrfinal = LogisticRegression(C=1.0/float(best_alpha),penalty='l1')
lrfinal.fit(df_Train_New4[predictors], df_Train_New4['Diagnosis'])
```

Out[26]:

In [27]:

```
ylfinal_predict=lrfinal.predict(df_Test_New4[predictors])
model_acc = accuracy_score(ylfinal_predict, df_Test_New4['Diagnosis'])
print("L1 Model Accuracy is: {}".format(model_acc))
print(classification_report(df_Test_New4['Diagnosis'], ylfinal_predict))

print ('Confusion Matrix:')
print (confusion_matrix(np.array(df_Test_New4['Diagnosis']),np.array(ylfinal_predict)))
```

L1 Model Accuracy is: 0.9

		precision	recall	f1-score	support
	В	0.93	0.93	0.93	14
	M	0.83	0.83	0.83	6
micro	avg	0.90	0.90	0.90	20
macro	avg	0.88	0.88	0.88	20
weighted	avg	0.90	0.90	0.90	20

Confusion Matrix:

[[13 1] [1 5]]

In [28]:

```
#Final L2 Model
lrfinal2 = LogisticRegression(C=1.0/float(best_lambda),penalty='12')
lrfinal2.fit(df_Train_New4[predictors], df_Train_New4['Diagnosis'])
```

Out[28]:

In [29]:

```
y2final_predict=lrfinal2.predict(df_Test_New4[predictors])
model_acc = accuracy_score(y2final_predict, df_Test_New4['Diagnosis'])
print("L2 Model Accuracy is: {}".format(model_acc))
print(classification_report(df_Test_New4['Diagnosis'], y2final_predict))

print ('Confusion Matrix:')
print (confusion_matrix(np.array(df_Test_New4['Diagnosis']),np.array(y2final_predict)))
```

L2 Model Accuracy is: 0.85

		precision	recall	f1-score	support
	В	0.92	0.86	0.89	14
	M	0.71	0.83	0.77	6
micro	avg	0.85	0.85	0.85	20
macro	avg	0.82	0.85	0.83	20
weighted	avg	0.86	0.85	0.85	20

Confusion Matrix:

[[12 2]

[1 5]]

In [50]:

```
#(Q2.1.1) Use the data from the file reduced_mnist.csv in the data directory.
# Begin by reading the data.
# Print the following information: •Number of data points •Total number of fea tures •Unique labels in the data

df_mnist = pd.read_csv(r'/Users/limshikee/Desktop/reduced_mnist.csv')
#print(df_mnist)
```

In [34]:

```
print ('Number of data points:',len(df_mnist))
print ('Total number of features:',len(df_mnist.columns)-2)
print ('Unique labels in the data:',np.unique(np.array(df_mnist.label)))
```

Number of data points: 2520
Total number of features: 783
Unique labels in the data: 10.1.2

Unique labels in the data: [0 1 2 3 4 5 6 7 8 9]

In [35]:

```
#(Q2.1.2) Split the data into 70% training data and 30% test data.
# Fit a One-vs-Rest Classifier (which uses Logistic regression classifier with alpha=1) on training data,
# and report accuracy, precision, recall on testing data.
```

```
In [36]:
alpha = 1
mnist label = df mnist[['label']]
mnist predictors = df mnist.drop('label', axis=1)
final_predictors = mnist predictors.columns.values.tolist()
final label = mnist label.columns.values.tolist()
In [37]:
Q2Dtrain,Q2Dtest = train test split(df mnist, test size=0.3)
lr1 Q2 = LogisticRegression(C=1/alpha, penalty='11')
lr1 Q2.fit(Q2Dtrain[final predictors], Q2Dtrain['label'])
Out[37]:
LogisticRegression(C=1.0, class weight=None, dual=False, fit inter
cept=True,
          intercept_scaling=1, max_iter=100, multi_class='warn',
          n jobs=None, penalty='11', random state=None, solver='wa
rn',
          tol=0.0001, verbose=0, warm_start=False)
In [38]:
Q2 y predict=lr1 Q2.predict(Q2Dtest[final predictors])
model acc Q2 = accuracy score(Q2 y predict, Q2Dtest['label'])
print("Q2 Model Accuracy is: {}".format(model_acc_Q2))
print(classification report(Q2Dtest['label'], Q2 y predict))
print ('Confusion Matrix:')
```

print (confusion matrix(np.array(Q2Dtest['label']),np.array(Q2_y_predict)))

```
Q2 Model Accuracy is: 0.8492063492063492
                precision
                                recall
                                         f1-score
                                                       support
                      0.86
                                  0.95
             0
                                              0.91
                                                             66
             1
                      0.91
                                  0.99
                                              0.95
                                                             84
                      0.86
             2
                                  0.79
                                                             80
                                              0.82
             3
                      0.80
                                  0.80
                                              0.80
                                                             71
             4
                      0.85
                                  0.88
                                              0.86
                                                             81
             5
                                                             69
                      0.83
                                  0.72
                                              0.78
             6
                      0.89
                                  0.95
                                              0.92
                                                             66
             7
                      0.88
                                  0.83
                                              0.86
                                                             82
             8
                      0.72
                                  0.73
                                                             71
                                              0.73
             9
                      0.86
                                  0.84
                                              0.85
                                                             86
   micro avg
                      0.85
                                  0.85
                                              0.85
                                                           756
                      0.85
                                  0.85
                                              0.85
                                                           756
   macro avg
weighted avg
                      0.85
                                  0.85
                                              0.85
                                                           756
Confusion Matrix:
[[63
       0
          0
              1
                  0
                         1
                            0
                                   0]
                     0
                                1
              0
                  0
                     0
 [ 0 83
          0
                         0
                            0
                                1
                                   0]
                         4
                            2
 [ 1
       1 63
              1
                  1
                     1
                                6
                                    0 ]
   3
          3 57
                  0
                     6
                            0
                                2
 [
       0
                         0
                                   0]
   0
              0 71
                            1
                                5
 [
       0
          0
                     0
                         0
                                   4]
 [
   4
       1
          0
              7
                  1 50
                         0
                            1
                                3
                                   2]
 [
   1
       0
          1
             0
                  1
                     0 63
                            0
                                0
                                   0]
   0
          4
              0
                 2
 ſ
       0
                     1
                         1 68
                                1
                                   5]
 [ 1
              5
                     2
                         2
       6
          1
                 1
                            0 52
                                   1]
```

In [39]:

0

1

0

7

0

0

5

1 72]]

[0

```
\#(Q2.2.1) Choose the best value of alpha from the set a={0.1, 1, 3, 10, 33, 10, 333, 1000, 3333, 10000, 33333} \# by observing average training and validation performance P.
```

In [40]:

```
a = [0.1, 1, 3, 10, 33, 100, 333, 1000, 3333, 10000, 33333]
```

In [43]:

```
Q2 test f1 = []
Q2 train f1 = []
for l1_alpha_val in a:
    Q2 lr G = LogisticRegression(tol = 11 alpha val, C=1.0, penalty='11')
    #Q2 lr G = LogisticRegression(C=1.0/11 alpha val,penalty='11')
    print ('Alpha:',11_alpha_val)
    Q2 \operatorname{arr} f1 = []
    Q2 \ arr \ f12 = []
    for i in range (0,10):
        Q2 Dtrain, Q2 Dtest = train test split(df mnist, test size=0.3)
        Q2 lr G.fit(Q2 Dtrain[final predictors], Q2 Dtrain['label'])
        Q2_y2_predict=Q2_lr_G.predict(Q2_Dtest[final_predictors])
        Q2 y2 train predict=Q2 lr G.predict(Q2 Dtrain[final predictors])
        Q2 Test f1=f1 score(np.array(Q2 Dtest['label']), np.array(Q2 y2 predict
),labels=np.unique(Q2 y2 predict),average='macro')
        Q2 arr f1.append(Q2 Test f1)
        Q2 Train f1=f1 score(np.array(Q2 Dtrain['label']),np.array(Q2 y2 train
predict),labels=np.unique(Q2 y2 train predict),average='macro')
        Q2_arr_f12.append(Q2_Train_f1)
    Q2_test_f1.append(np.mean(Q2_Test_f1))
    Q2 train f1.append(np.mean(Q2 Train f1))
    print ('F1 Score_Test:',np.mean(Q2_Test_f1))
    print ('F1 Score Train:',np.mean(Q2 Train f1))
print ('Q2 best alpha for training: '+str(a[np.argmax(Q2_train_f1)]))
print ('Q2 best alpha for validation: '+str(a[np.argmax(Q2_test_f1)]))
Q2 best alph training=a[np.argmax(Q2 train f1)]
Q2 best alph validation=a[np.argmax(Q2 test f1)]
max index train = np.argmax(Q2 train f1)
max_index_validation = np.argmax(Q2_test_f1)
```

Alpha: 0.1

F1 Score_Test: 0.8615789851043714

F1 Score_Train: 0.9886628147431218

Alpha: 1

F1 Score_Test: 0.8236033120821988

F1 Score Train: 0.9277636239102842

Alpha: 3

F1 Score Test: 0.7611947561522673

F1 Score Train: 0.80880959107851

Alpha: 10

F1 Score Test: 0.6046175967515672

F1 Score Train: 0.6595377703807328

Alpha: 33

F1 Score Test: 0.1870503597122302

F1 Score Train: 0.18425115800308803

Alpha: 100

F1 Score_Test: 0.19354838709677416

F1 Score Train: 0.1814432989690722

Alpha: 333

F1 Score_Test: 0.1870503597122302

F1 Score Train: 0.18425115800308803

Alpha: 1000

F1 Score Test: 0.21276595744680848

F1 Score_Train: 0.17296737441740032

Alpha: 3333

F1 Score_Test: 0.18922155688622755

F1 Score Train: 0.18331616889804325

Alpha: 10000

F1 Score Test: 0.18922155688622755

F1 Score Train: 0.18331616889804325

Alpha: 33333

F1 Score_Test: 0.1870503597122302

F1 Score Train: 0.18425115800308803

Q2 best alpha for training:0.1

Q2 best alpha for validation:0.1

In [48]:

```
plt.plot(range(0,len(a)), Q2_test_f1, color='b', label='Validation')
plt.plot(range(0,len(a)), Q2_train_f1, color='r', label='Training')

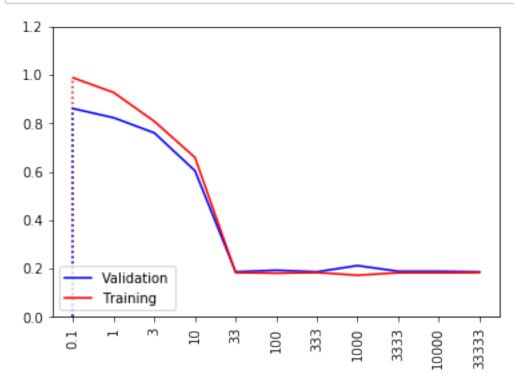
plt.xticks(range(0,len(a)), a, rotation='vertical')

plt.plot((max_index_train, max_index_train), (0, Q2_train_f1[max_index_train]), ls='dotted', color='r')
plt.plot((max_index_validation, max_index_validation), (0, Q2_test_f1[max_index_validation]), ls='dotted', color='b')

axes = plt.gca()
axes.set_ylim([0, 1.2])

plt.legend(loc="lower left")
plt.show()

print ("Overfitting happens when alpha is less 33 whereas underfitting happens when alpha is greater than 33")
```



Overfitting happens when alpha is less 33 whereas underfitting hap pens when alpha is greater than 33

In [45]:

```
#(Q2.2.2) Use the best alpha and all training data to build the final model and

# then evaluate the prediction performance on test data and report the following:

# •The confusion matrix

# •Precision, recall and accuracy for each class
```

```
In [46]:
```

```
lr1_Q2_final = LogisticRegression(tol = Q2_best_alph_training, C=1, penalty='1
1')
lr1_Q2_final.fit(Q2Dtrain[final_predictors], Q2Dtrain['label'])

Q2_y_predict_final=lr1_Q2_final.predict(Q2Dtest[final_predictors])
model_acc_Q2_final = accuracy_score(Q2_y_predict_final, Q2Dtest['label'])
print("Q2 Model Accuracy is: {}".format(model_acc_Q2_final))
print(classification_report(Q2Dtest['label'], Q2_y_predict_final))

print ('Confusion Matrix:')
print (confusion_matrix(np.array(Q2Dtest['label']),np.array(Q2_y_predict_final)))
```

Q2 Model Accuracy is: 0.8518518518519

	precision	recall	il-score	support
0	0.90	0.95	0.93	66
1	0.86	0.99	0.92	84
2	0.86	0.78	0.82	80
3	0.76	0.83	0.79	71
4	0.85	0.86	0.86	81
5	0.88	0.72	0.79	69
6	0.91	0.94	0.93	66
7	0.89	0.83	0.86	82
8	0.80	0.75	0.77	71
9	0.82	0.86	0.84	86
micro avg	0.85	0.85	0.85	756
macro avg	0.85	0.85	0.85	756
weighted avg	0.85	0.85	0.85	756

Confusion Matrix:

```
[[63
       0
          1
              0
                  0
                     0
                         2
                             0
                                    0]
                                0
                  0
                             0
 [ 0 83
          0
              1
                     0
                         0
                                    0]
                             2
   0
       2 62
                  2
                     1
                         1
                                    0]
   2
       2
          4 59
                  0
                     1
                         0
                             1
                                2
                                    0]
   0
       1
          0
              1 70
                     0
                         1
                             1
                                1
                                    6]
 2
                         1
                                3
       0
          1
              8
                  1 50
                             1
                                    2]
 [
   1
       0
              0
                  2
                     1 62
                             0
                                    0]
 [
          0
                  2
   0
       4
          3
              0
                     0
                         0 68
                                0
                                    51
 2
          1
                  0
                     2
 [
       5
              4
                         1
                             0 53
                                    3]
                  5
                                1 74]]
   0
       0
          0
              1
                     2
                         0
                             3
 [
```

In []: