Modelos - ROSE-OVER

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1 MODELOS DE MACHINE LEARNING

Autor: Jenny Marisol Tenisaca Moposita

Importar librerias

```
[1]: import numpy as np
import matplotlib.pyplot as plt
import pandas as pd
```

1.1 Conjunto con Datos balanceados método ROSE - OVER

Importar el data de entrenamiento (balanceados) y data test

Cargar conjuntos de entrenamiento balanceados (4 métodos) y conjunto de test. (los conjuntos de entrenamiento y test fueron dividimos en 80% y 20%)

```
[2]: #data entrenamiento balanceado con ROSE-OVER
data_train_bal = pd.read_csv('Data_train_Rose_Over_ c.csv',

→encoding='latin-1', sep=';')
# 80% de la data completa
```

```
[3]: #data test
data_test = pd.read_csv('Data_test.csv',sep=';')
# 20% de la data completa
```

```
[5]: X_train=data_train_bal.iloc[:,1:23].values
    y_train=data_train_bal.iloc[:,0].values
    X_test=data_test.iloc[:,1:23].values
    y_test=data_test.iloc[:,0].values
```

1.2 Ajustar el clasificador Random Forest en el Conjunto de Entrenamiento

```
[11]: #Validación cruzada (datos)
from sklearn.model_selection import KFold, cross_val_score
from sklearn.ensemble import RandomForestClassifier
kf =KFold(n_splits=5, shuffle=True, random_state=42)
```

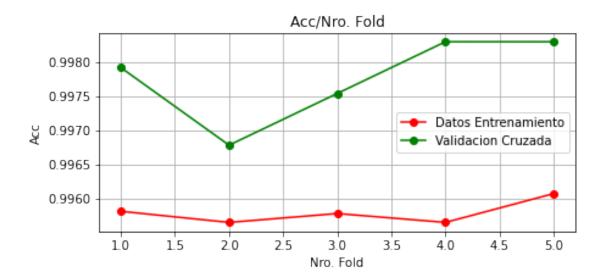
Scores for each fold are: [0.9958159 0.99565358 0.99578333 0.99565358 0.99607525]

Average score: 0.9958

```
[12]: #Validación cruzada (gráfico y datos)
      def graficar_Accu_scores(estimator, X_train,__
       →y_train, X_test, y_test, nparts=5, jobs=None):
          kf = KFold(n_splits=nparts,shuffle=True, random_state=42)
          fig,axes = plt.subplots(figsize=(7, 3))
          axes.set_title("Acc/Nro. Fold")
          axes.set_xlabel("Nro. Fold")
          axes.set_ylabel("Acc")
          train_scores = cross_val_score(estimator, X_train, y_train, cv = kf,_
       →n_jobs=jobs,scoring="accuracy")
          test_scores = cross_val_score(estimator, X_test,y_test, cv = kf,__
       →n jobs=jobs,scoring="accuracy")
          train sizes = range(1,nparts+1,1)
          axes.grid()
          axes.plot(train_sizes, train_scores, 'o-', color="r",label="Datos_"
       ⇔Entrenamiento")
          axes.plot(train_sizes, test_scores, 'o-', color="g",label="Validacion_u"
       →Cruzada")
          axes.legend(loc="best")
          return train_scores
```

```
[13]: #Validación cruzada (gráfico y datos)
graficar_Accu_scores(clas_rndforest, X_train, y_train, X_test, y_test, nparts=5, jobs=2)
```

[13]: array([0.9958159, 0.99565358, 0.99578333, 0.99565358, 0.99607525])



[6]: RandomForestClassifier(criterion='entropy', n_jobs=2, random_state=123)

1.2.1 Predicción resultados

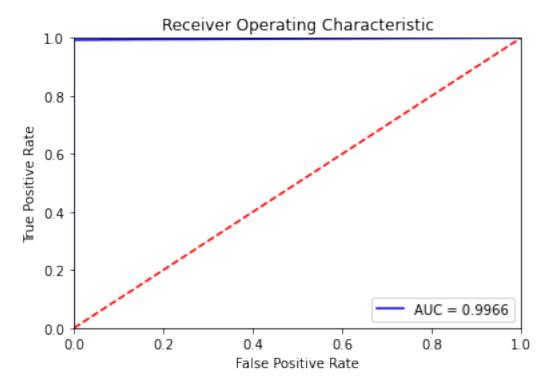
```
[8]: y_pred = clas_rndforest.predict(X_test)
```

```
[9]: ##matriz de confusión
from sklearn.metrics import confusion_matrix
cm = confusion_matrix(y_test, y_pred)
cm
```

```
[14]: #Curvas ROC
import sklearn.metrics as metrics
# calcular fpr y tpr para todos los thresholds de la clasificación
probs = clas_rndforest.predict_proba(X_test)
preds = probs[:,1]
fpr, tpr, threshold = metrics.roc_curve(y_test, preds)
roc_auc = metrics.auc(fpr, tpr)

# method I: plt
import matplotlib.pyplot as plt
```

```
plt.title('Receiver Operating Characteristic')
plt.plot(fpr, tpr, 'b', label = 'AUC = %0.4f' % roc_auc)
plt.legend(loc = 'lower right')
plt.plot([0, 1], [0, 1], 'r--')
plt.xlim([0, 1])
plt.ylim([0, 1])
plt.ylabel('True Positive Rate')
plt.xlabel('False Positive Rate')
plt.show()
```



Importancia de las variables del modelo

```
[7]: from sklearn.ensemble import ExtraTreesClassifier

#Para obtener la importancia de cada variable se inicializa el u

ExtraTreesClassifier

X_train=data_train_bal.iloc[:,1:23]

y_train=data_train_bal.iloc[:,0]

model_RF_imp = ExtraTreesClassifier(n_estimators = 100, n_jobs=2, criterion = u

"gini", random_state = 123)

#Ajustar el modelo

model_RF_imp.fit(X_train, y_train)
```

```
#Imprimir la importancia de cada variable
    print(clas_rndforest.feature_importances_)
    #Imprimir junto a los nombres de las variables
    list(clas_rndforest.feature_importances_)
    import pandas as pd
    importancia_predictores = pd.DataFrame(
                               {'variable': X_train.columns,
                                'importancia': clas_rndforest.feature_importances_}
    print("Importancia de las variables del modelo")
    print("----")
    print("----")
    importancia_predictores.sort_values('importancia', ascending=False)
    [0.57036956 0.21868609 0.00975929 0.00491006 0.0049352 0.00532468
     0.00458165 0.0101714 0.00706396 0.00668208 0.00476163 0.00280003
     0.00490815 0.00972466 0.02339658 0.06877393 0.02034547 0.00392972
     0.00230475 0.00434321 0.00579757 0.00643033]
    Importancia de las variables del modelo
    -----
[7]:
                                  variable
                                           importancia
    0
               Promedio_tiempo_reincidencia
                                              0.570370
    1
                   Prom_Tiempo_sentencia_f
                                              0.218686
    15
                Sit_Actual_f_No_ingreso_CPL
                                              0.068774
    14
                        Sit_Actual_f_Libre
                                              0.023397
    16
                     Sit_Actual_f_Presente
                                              0.020345
    7
                 Ultimo_Delito_f_Delito_CP
                                              0.010171
    2
                                    sexo_f
                                              0.009759
    13
                                Trabaja_f1
                                              0.009725
    8
                 Ultimo_Delito_f_Delito_CV
                                              0.007064
    9
              Ultimo_Delito_f_Delito_Drogas
                                              0.006682
    21
            Nivel_Instrucción_UD_f_Primaria
                                              0.006430
    20
       Nivel_Instrucción_UD_f_Bachillerato
                                              0.005798
    5
                    grupo_edad_UD_De_30_39
                                              0.005325
    4
                    grupo_edad_UD_De_24_29
                                              0.004935
    3
                    grupo_edad_UD_De_18_23
                                              0.004910
    12
                        Region_UD_f_Sierra
                                              0.004908
    10
                         Region_UD_f_Costa
                                              0.004762
    6
                    grupo_edad_UD_De_40_50
                                              0.004582
    19
                  Estado_civil_UD_f_Soltero
                                              0.004343
    17
                  Estado_civil_UD_f_Casado
                                              0.003930
                       Region_UD_f_Oriente
    11
                                              0.002800
    18
               Estado_civil_UD_f_Divorciado
                                              0.002305
```

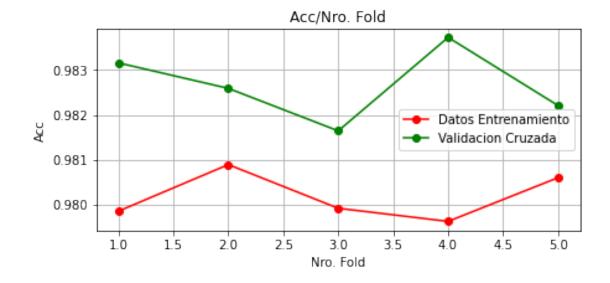
1.3 Ajustar el clasificador SVM en el Conjunto de Entrenamiento

Scores for each fold are: [0.97985794 0.98089523 0.97992215 0.97963023 0.98060331]

Average score: 0.9802

```
[19]: #Validación cruzada (gráfico y datos)
graficar_Accu_scores(class_svm,X_train,y_train,X_test,y_test,nparts=5,jobs=2)
```

[19]: array([0.97985794, 0.98089523, 0.97992215, 0.97963023, 0.98060331])

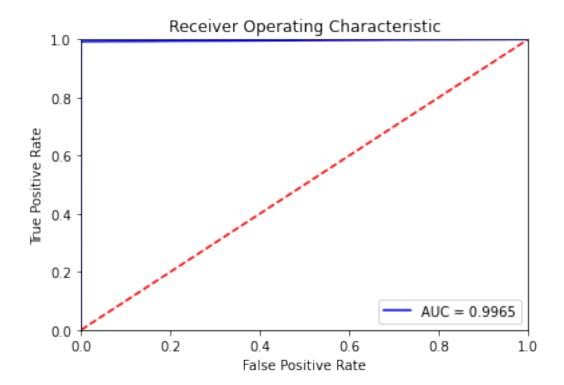


```
[15]: # Fitting SVM to the Training set using Kernel as rbf.
from sklearn.svm import SVC
class_svm = SVC(kernel='rbf',probability=True,random_state=123)
class_svm.fit(X_train, y_train)
```

[15]: SVC(probability=True, random_state=123)

```
[16]: # Predecir los resultados
y_pred_svm = class_svm.predict(X_test)
```

```
[17]: # Matriz de confusión
      from sklearn.metrics import confusion_matrix
      cm_svm = confusion_matrix(y_test, y_pred_svm)
      cm_svm # display
[17]: array([[19249,
                         0],
             [ 251, 6924]], dtype=int64)
[20]: #Curvas ROC
      import sklearn.metrics as metrics
      # calcular fpr y tpr para todos los thresholds de la clasificación
      probs = class_svm.predict_proba(X_test)
      preds = probs[:,1]
      fpr, tpr, threshold = metrics.roc_curve(y_test, preds)
      roc_auc = metrics.auc(fpr, tpr)
      # method I: plt
      import matplotlib.pyplot as plt
      plt.title('Receiver Operating Characteristic')
      plt.plot(fpr, tpr, 'b', label = 'AUC = %0.4f' % roc_auc)
      plt.legend(loc = 'lower right')
      plt.plot([0, 1], [0, 1], 'r--')
      plt.xlim([0, 1])
     plt.ylim([0, 1])
      plt.ylabel('True Positive Rate')
      plt.xlabel('False Positive Rate')
      plt.show()
```



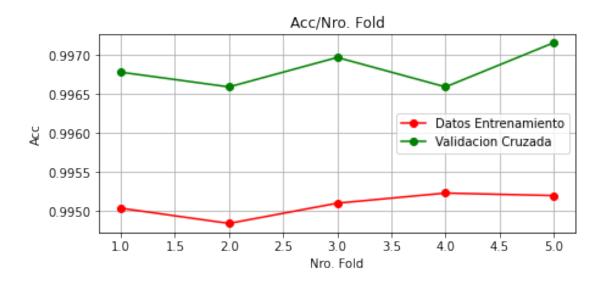
1.4 Ajustar el clasificador NAIVE BAYES en el Conjunto de Entrenamiento

Scores for each fold are: [0.99503746 0.99484269 0.99510217 0.99523192 0.99519948]

Average score: 0.9951

```
[25]: #Validación cruzada graficar_Accu_scores(class_nb,X_train,y_train,X_test,y_test,nparts=5,jobs=2)
```

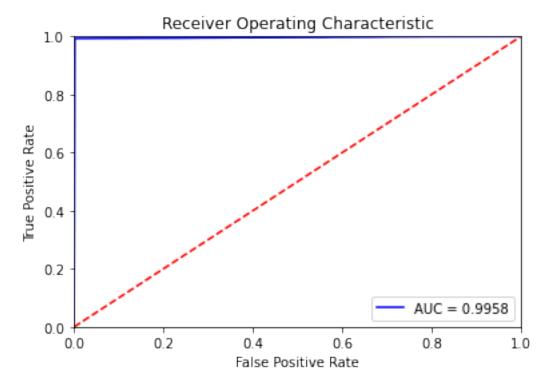
[25]: array([0.99503746, 0.99484269, 0.99510217, 0.99523192, 0.99519948])



```
class nb = GaussianNB()
      class_nb.fit(X_train, y_train)
[21]: GaussianNB()
[22]: # Predecir los resultados
      y_pred_nb = class_nb.predict(X_test)
[23]: # Matriz de confusión
      from sklearn.metrics import confusion_matrix
      cm_nb = confusion_matrix(y_test, y_pred_nb)
      cm_nb # display
[23]: array([[ 130, 19119],
                 0, 7175]], dtype=int64)
[26]: #Curvas ROC
      import sklearn.metrics as metrics
      # calcular fpr y tpr para todos los thresholds de la clasificación
      probs = class_nb.predict_proba(X_test)
      preds = probs[:,1]
      fpr, tpr, threshold = metrics.roc_curve(y_test, preds)
      roc_auc1 = metrics.auc(fpr, tpr)
      # method I: plt
      import matplotlib.pyplot as plt
      plt.title('Receiver Operating Characteristic')
      plt.plot(fpr, tpr, 'b', label = 'AUC = %0.4f' % roc_auc1)
```

[21]: from sklearn.naive_bayes import GaussianNB

```
plt.legend(loc = 'lower right')
plt.plot([0, 1], [0, 1], 'r--')
plt.xlim([0, 1])
plt.ylim([0, 1])
plt.ylabel('True Positive Rate')
plt.xlabel('False Positive Rate')
plt.show()
```



1.5 Ajustar el clasificador REDES NEURONALES en el Conjunto de Entrenamiento

```
[33]: #validación cruzada (datos)
import keras
from keras.wrappers.scikit_learn import KerasClassifier
from keras.models import Sequential
from keras.layers import Dense
from sklearn.model_selection import KFold, cross_val_score

def built_class_RN():
    #Inicializar la RNA
    class_RN = Sequential()
    #Añadir las capas de entrada y primera capa oculta
```

```
class_RN.add(Dense(units = 12, kernel_initializer = "uniform", activation = ___
       →"relu", input_dim = 23))
          #Añadir la segunda capa oculta
         class RN.add(Dense(units = 10, kernel initializer = "uniform", activation
       →= "relu"))
          #Añadir la capa de salida
          class_RN.add(Dense(units = 1, kernel_initializer = "uniform", activation = ___

¬"sigmoid"))
          #Compilar la RNA
          class_RN.compile(optimizer = "adam", loss = "binary_crossentropy", metrics_
      return class_RN
      #Ajustar la RNA al Conjunto de Entrenamiento
      class_RN = KerasClassifier(build_fn=built_class_RN, batch_size = 10, epochs =__
      kf =KFold(n_splits=5, shuffle=True, random_state=42)
      Accuracy = cross_val_score(class_RN, X_train, y_train, cv= kf, n_jobs=-1)
     C:\Users\jenny\AppData\Local\Temp/ipykernel_15164/2278733859.py:22:
     DeprecationWarning: KerasClassifier is deprecated, use Sci-Keras
     (https://github.com/adriangb/scikeras) instead.
       class_RN = KerasClassifier(build_fn=built_class_RN, batch_size = 10, epochs =
     100)
[34]: print(f'Scores for each fold are: {Accuracy}')
      print(f'Average score: {"{:.4f}}".format(Accuracy.mean())}')
     Scores for each fold are: [0.9903993 0.9899773 0.99108011 0.9894259
     0.98929614]
     Average score: 0.9900
 [5]: import keras
      from keras.models import Sequential
      from keras.layers import Dense
 [6]: #Inicializar la RNA
      class_RN = Sequential()
      #Añadir las capas de entrada y primera capa oculta
      class_RN.add(Dense(units = 12, kernel_initializer = "uniform",
                           activation = "relu", input_dim = 23))
      #Añadir la segunda capa oculta
      class_RN.add(Dense(units = 10, kernel_initializer = "uniform", activation = u
      →"relu"))
      #Añadir la capa de salida
      class_RN.add(Dense(units = 1, kernel_initializer = "uniform", activation = u

¬"sigmoid"))
      #Compilar la RNA
```

```
class_RN.compile(optimizer = "adam", loss = "binary_crossentropy", metrics =
#Ajustar la RNA al Conjunto de Entrenamiento
class_RN.fit(X_train, y_train, batch_size = 10, epochs = 100)
Epoch 1/100
accuracy: 0.9755
Epoch 2/100
accuracy: 0.9833
Epoch 3/100
accuracy: 0.9841
Epoch 4/100
accuracy: 0.9845
Epoch 5/100
accuracy: 0.9848
Epoch 6/100
accuracy: 0.9848
Epoch 7/100
accuracy: 0.9854
Epoch 8/100
accuracy: 0.9855
Epoch 9/100
accuracy: 0.9857
Epoch 10/100
accuracy: 0.9860
Epoch 11/100
accuracy: 0.9860
Epoch 12/100
accuracy: 0.9864
Epoch 13/100
accuracy: 0.9863
Epoch 14/100
accuracy: 0.9863
Epoch 15/100
```

```
accuracy: 0.9865
Epoch 16/100
accuracy: 0.9866
Epoch 17/100
accuracy: 0.9868
Epoch 18/100
accuracy: 0.9868
Epoch 19/100
15416/15416 [============== ] - 19s 1ms/step - loss: 0.0541 -
accuracy: 0.9871
Epoch 20/100
accuracy: 0.9871 Os - loss: 0.0536 - accuracy:
Epoch 21/100
accuracy: 0.9871
Epoch 22/100
accuracy: 0.9871
Epoch 23/100
accuracy: 0.9876
Epoch 24/100
accuracy: 0.9875
Epoch 25/100
accuracy: 0.9877
Epoch 26/100
accuracy: 0.9879
Epoch 27/100
accuracy: 0.9880
Epoch 28/100
accuracy: 0.9878
Epoch 29/100
accuracy: 0.9879
Epoch 30/100
accuracy: 0.9881
Epoch 31/100
```

```
accuracy: 0.9882
Epoch 32/100
accuracy: 0.9885
Epoch 33/100
accuracy: 0.9885
Epoch 34/100
accuracy: 0.9883
Epoch 35/100
15416/15416 [============== ] - 18s 1ms/step - loss: 0.0480 -
accuracy: 0.9886
Epoch 36/100
accuracy: 0.9886
Epoch 37/100
accuracy: 0.9890
Epoch 38/100
accuracy: 0.9888
Epoch 39/100
accuracy: 0.9890
Epoch 40/100
accuracy: 0.9889
Epoch 41/100
accuracy: 0.9892
Epoch 42/100
15416/15416 [============== ] - 17s 1ms/step - loss: 0.0454 -
accuracy: 0.9893
Epoch 43/100
accuracy: 0.9893
Epoch 44/100
15416/15416 [============== ] - 19s 1ms/step - loss: 0.0458 -
accuracy: 0.9892
Epoch 45/100
15416/15416 [============== ] - 18s 1ms/step - loss: 0.0460 -
accuracy: 0.9891
Epoch 46/100
accuracy: 0.9894
Epoch 47/100
```

```
accuracy: 0.9893
Epoch 48/100
accuracy: 0.9894
Epoch 49/100
accuracy: 0.9895
Epoch 50/100
accuracy: 0.9895
Epoch 51/100
accuracy: 0.9897
Epoch 52/100
accuracy: 0.9896
Epoch 53/100
accuracy: 0.9897
Epoch 54/100
accuracy: 0.9899
Epoch 55/100
accuracy: 0.9897
Epoch 56/100
accuracy: 0.9898
Epoch 57/100
accuracy: 0.9897
Epoch 58/100
15416/15416 [============== ] - 18s 1ms/step - loss: 0.0441 -
accuracy: 0.9898
Epoch 59/100
accuracy: 0.9900
Epoch 60/100
accuracy: 0.9899
Epoch 61/100
accuracy: 0.9899
Epoch 62/100
accuracy: 0.9899
Epoch 63/100
```

```
accuracy: 0.9901
Epoch 64/100
accuracy: 0.9903
Epoch 65/100
accuracy: 0.9903
Epoch 66/100
accuracy: 0.9901
Epoch 67/100
15416/15416 [============== ] - 18s 1ms/step - loss: 0.0426 -
accuracy: 0.9900
Epoch 68/100
accuracy: 0.9903
Epoch 69/100
accuracy: 0.9903
Epoch 70/100
accuracy: 0.9899
Epoch 71/100
accuracy: 0.9905
Epoch 72/100
accuracy: 0.9902
Epoch 73/100
accuracy: 0.9904
Epoch 74/100
15416/15416 [============== ] - 17s 1ms/step - loss: 0.0417 -
accuracy: 0.9903
Epoch 75/100
accuracy: 0.9903
Epoch 76/100
accuracy: 0.9906
Epoch 77/100
accuracy: 0.9904
Epoch 78/100
accuracy: 0.9905
Epoch 79/100
```

```
accuracy: 0.9906
Epoch 80/100
accuracy: 0.9905
Epoch 81/100
accuracy: 0.9906
Epoch 82/100
accuracy: 0.9907
Epoch 83/100
accuracy: 0.9906
Epoch 84/100
accuracy: 0.9908
Epoch 85/100
accuracy: 0.9907
Epoch 86/100
accuracy: 0.9907
Epoch 87/100
accuracy: 0.9907
Epoch 88/100
accuracy: 0.9907
Epoch 89/100
accuracy: 0.9907
Epoch 90/100
15416/15416 [============== ] - 17s 1ms/step - loss: 0.0401 -
accuracy: 0.9907
Epoch 91/100
accuracy: 0.9908
Epoch 92/100
accuracy: 0.9908
Epoch 93/100
accuracy: 0.9908
Epoch 94/100
accuracy: 0.9909
Epoch 95/100
```

```
accuracy: 0.9909 0s -
   Epoch 96/100
   accuracy: 0.9908
   Epoch 97/100
   accuracy: 0.9910
   Epoch 98/100
   accuracy: 0.9908
   Epoch 99/100
   accuracy: 0.9908
   Epoch 100/100
   accuracy: 0.9910 0s - loss: 0.0387 -
[6]: <keras.callbacks.History at 0x275b601c190>
[7]: test_loss, test_acc = class_RN.evaluate(X_test, y_test, verbose=2)
    print('\nTest Accuracy:', test_acc)
   826/826 - 1s - loss: 0.0259 - accuracy: 0.9956 - 832ms/epoch - 1ms/step
   Test Accuracy: 0.9955722093582153
[8]: # Evaluar el modelo y calcular predicciones finales
    # Predicción de los resultados con el Conjunto de Testing
    y_pred_rn = class_RN.predict(X_test)
    y_pred_rn = (y_pred_rn>0.5)
[9]: #Elaborar una matriz de confusión
    from sklearn.metrics import confusion_matrix
    cm_rn = confusion_matrix(y_test, y_pred_rn)
    cm_rn
[9]: array([[19243,
                 6],
         [ 111, 7064]], dtype=int64)
[10]: #Curva ROC
    from sklearn.metrics import roc_curve, auc
    import matplotlib.pyplot as plt
    y_pred_rn_curv = class_RN.predict(X_test).ravel()
    nn_fpr_keras, nn_tpr_keras, nn_thresholds_keras = roc_curve(y_test,_
    →y_pred_rn_curv)
    auc_keras = auc(nn_fpr_keras, nn_tpr_keras)
```

```
# method I: plt
import matplotlib.pyplot as plt
plt.title('Receiver Operating Characteristic')
plt.plot(nn_fpr_keras, nn_tpr_keras, 'b', label = 'AUC = %0.4f' % auc_keras)
plt.legend(loc = 'lower right')
plt.plot([0, 1], [0, 1], 'r--')
plt.xlim([0, 1])
plt.ylim([0, 1])
plt.ylim([0, 1])
plt.ylabel('True Positive Rate')
plt.xlabel('False Positive Rate')
plt.show()
```

