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import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
import seaborn as sns
from sklearn.preprocessing import StandardScaler
from sklearn.preprocessing import PowerTransformer
from sklearn.preprocessing import LabelEncoder
from sklearn.model selection import train test split
from sklearn.metrics import classification_report, confusion_matrix
from sklearn.linear_model import LogisticRegression
from sklearn.discriminant_analysis import LinearDiscriminantAnalysis
from sklearn.neighbors import KNeighborsClassifier
from sklearn.svm import SVC
from sklearn.metrics import accuracy_score, roc_curve, auc
# Load the data
tic_data = pd.read_table('2023-08-18-IS-tic.csv', sep=',', header=None)
mix_data = pd.read_csv('2023-08-18-MixDat.csv')
# Select one-tenth of the rows from both classes for the subset
subset_tic_data = pd.concat([tic_data[tic_data.index % 10 == i] for i in range(10)])
subset_mix_data = pd.concat([mix_data[mix_data.index % 10 == i] for i in range(10)])
# Split the data into training and test sets
tic_train, tic_test, mix_train, mix_test = train_test_split(subset_tic_data, subset_mix_data, test_size=0.2, random_state=42)
# Extract labels from mix_train and mix_test
y train = mix train['class']
y_test = mix_test['class']
# Scale and center the columns using the mean and standard deviation from the training set
scaler = StandardScaler()
# Fit the scaler on the training data and transform both training and test data
tic_train_scaled = scaler.fit_transform(tic_train)
tic_test_scaled = scaler.transform(tic_test)
# Fit the scaler on the training data and transform both training and test data
tic_train_scaled = scaler.fit_transform(tic_train)
tic_test_scaled = scaler.transform(tic_test)
# Convert the scaled data back to pandas DataFrame
tic_train_scaled_df = pd.DataFrame(tic_train_scaled, columns=tic_train.columns)
tic_test_scaled_df = pd.DataFrame(tic_test_scaled, columns=tic_test.columns)
Logistic Regression
Logit = LogisticRegressionCV(cv=10, scoring='accuracy', n jobs=-1, max iter = 100)
Logit.fit(tic_train_scaled_df, np.ravel(y_train))
y_pred = Logit.predict(tic_test_scaled_df)
pd.DataFrame(data = Logit.coef_, columns = tic_data.columns)
         0 1 2 3 4 5 6 7 8 9 ... 2790 2791 2792 2793 2794 2795 2796 2797 2798 2799
     0.0
                                                                     0.0
    1 rows × 2800 columns
print(confusion_matrix(y_test, y_pred))
print(classification_report(y_test, y_pred, target_names="class"))
from sklearn import metrics
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fpr, tpr, _ = metrics.roc_curve(y_test, Logit.predict_proba(tic_test_scaled_df))
from sklearn.metrics import accuracy score
accuracy_score(y_test, y_pred)
    0.9961
auc logit = pd.DataFrame(data = {"fpr":fpr,"tpr":tpr})
plt.figure(figsize = (15,10))
plot = sns.lineplot(x='fpr', y='tpr', data=auc_logit).set(title='AUC ROC LOGIT')
LDA
LDA = LinearDiscriminantAnalysis()
LDA.fit(tic_train_scaled_df, np.ravel(y_train))
y_pred = LDA.predict(tic_test_scaled_df)
print(confusion_matrix(y_test, y_pred))
print(classification_report(y_test, y_pred, target_names='class'))
fpr, tpr, _ = metrics.roc_curve(y_test, LDA.predict_proba(tic_test_scaled_df)[:,1])
metrics.auc(fpr, tpr)
accuracy score(y test, y pred)
    0.9158
auc_LDA = pd.DataFrame(data = {"fpr":fpr,"tpr":tpr})
plt.figure(figsize = (15,10))
plot = sns.lineplot(x='fpr', y='tpr', data=auc_LDA).set(title='AUC ROC LDA')
KNN
from sklearn.model_selection import GridSearchCV
from sklearn.metrics import make_scorer
scoring = {"AUC": "roc auc", "Accuracy": make scorer(accuracy score)}
gs = GridSearchCV(
    KNeighborsClassifier(),
   param_grid={"n_neighbors": range(1, 21), "weights":["uniform", "distance"], "p":[1, 2]},
   scoring=scoring,
   refit="AUC",
   return_train_score=True,
   n_{jobs} = -1,
   cv = 10.
    verbose = 3
gs.fit(tic_train_scaled_df, np.ravel(y_train))
results = gs.cv_results_
gs.best_params_
KNN = KNeighborsClassifier(n_neighbors=20, p = 2, weights = "distance")
KNN.fit(tic_train_scaled_df, np.ravel(y_train))
y_pred = KNN.predict(tic_test_scaled_df)
print(confusion matrix(y test, y pred))
print(classification_report(y_test, y_pred, target_names=Class))
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[[3112 1894]
     [ 9 4985]]
    NameError
                                               Traceback (most recent call last)
    Cell In[75], line 2
          1 print(confusion matrix(y test, y pred))
     ----> 2 print(classification_report(y_test, y_pred, target_names=Class))
     NameError: name 'Class' is not defined
     SEARCH STACK OVERELOW
fpr, tpr, _ = metrics.roc_curve(y_test, KNN.predict_proba(tic_test_scaled_df)[:,1])
metrics.auc(fpr, tpr)
accuracy_score(y_test, y_pred)
    0.8097
auc_KNN = pd.DataFrame(data = {"fpr":fpr,"tpr":tpr})
plt.figure(figsize = (15,10))
plot = sns.lineplot(x='fpr', y='tpr', data=auc_KNN).set(title='AUC ROC KNN')
Linear SVM
C_{range} = np.logspace(-2, 10, 13)
param_grid = dict(C=C_range)
from sklearn.model selection import StratifiedShuffleSplit
cv = StratifiedShuffleSplit(n_splits=30, test_size=0.2, random_state=101)
grid = GridSearchCV(SVC(kernel = "linear", max_iter=10000, probability=True), param_grid=param_grid, cv=cv, n_jobs = -1, verbose
grid.fit(tic train scaled df, np.ravel(y train))
results = grid.cv_results_
LSVC = SVC(kernel = "linear", max_iter=100, C = 0.1, probability = True)
LSVC.fit(tic train scaled df, np.ravel(y train))
y_pred = LSVC.predict(tic_test_scaled_df)
print(confusion_matrix(y_test, y_pred))
print(classification_report(y_test, y_pred, target_names=Class))
fpr, tpr, _ = metrics.roc_curve(y_test, LSVC.predict_proba(X_test)[:,1])
metrics.auc(fpr, tpr)
accuracy_score(y_test, y_pred)
auc_LSVC = pd.DataFrame(data = {"fpr":fpr,"tpr":tpr})
plt.figure(figsize = (15,10))
plot = sns.lineplot(x='fpr', y='tpr', data=auc_LSVC).set(title='AUC ROC LINEAR SVC')
Radial SVC
gamma_range = np.logspace(-9, 3, 13)
param_grid = dict(gamma=gamma_range, C=C_range)
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cv = StratifiedShuffleSplit(n_splits=3, test_size=0.2, random_state=101)
grid = GridSearchCV(SVC(probability = True), param_grid=param_grid, cv=cv, n_jobs = -1, verbose = 3)
grid.fit(X_train, np.ravel(y_train))
results = grid.cv_results_
grid.best_params_
RSVC = SVC(C = 100, gamma = 0.1, probability = True)
RSVC.fit(X_train, np.ravel(y_train))
y_pred = RSVC.predict(X_test)
print(confusion_matrix(y_test, y_pred))
print(classification_report(y_test, y_pred, target_names=Class))
fpr, tpr, _ = metrics.roc_curve(y_test, RSVC.predict_proba(X_test)[:,1])
metrics.auc(fpr, tpr)
accuracy_score(y_test, y_pred)
auc_RSVC = pd.DataFrame(data = {"fpr":fpr,"tpr":tpr})
plt.figure(figsize = (15,10))
plot = sns.lineplot(x='fpr', y='tpr', data=auc_RSVC).set(title='AUC ROC RADIAL SVC')
```