OBJECTIVE:

- 1. APPLYING LOGISTIC REGRESSION WITH BOW VECTORIZATION
 - PERFORMING PERTUBATION TEST TO CHECK WHETHER OUR DATA FEATURES ARE COLLINER OR NOT AND PLOTTING THE RESULT
 - FINDING THE BEST HYPERPARAMETER USING GRIDSEARCHCV WITH TRAIN DATA AND CROSS-VALIDATION DATA BY PLOTTING THE RESLUTS OF VAROIUS TRAIN DATA AND CROSS VALIDATION DATA
 - USING THE APROPRIATE VALUE OF HYPERPARAMETER, TESTING ACCURACY ON TEST DATA USING F1-SCORE
 - PLOTTING THE CONFUSION MATRIX TO GET THE PRECISOIN ,RECALL VALUE WITH HELP OF HEATMAP
 - PRINTING THE TOP 20 FEATURES FOR BOTH POSITIVE AND NEGATIVE WORDS #

```
In [2]: from sklearn.model_selection import train_test_split #importin
g the necessary libraries
from sklearn.model_selection import RandomizedSearchCV
from sklearn.datasets import *
from sklearn import naive_bayes
from sklearn.feature_extraction.text import CountVectorizer
from sklearn.feature_extraction.text import TfidfVectorizer
import numpy as np
import pandas as pd
from sklearn import *
import warnings
warnings.filterwarnings("ignore")
```

In [3]: final_processed_data=pd.read_csv("C:/Users/Mayank/Desktop/machine learn
ing/appliedaicourse data/lecture 18 knn/final_new_data.csv")#loading t
he preprocessed data with 100k points into dataframe

```
In [4]: # getting the counts of 0 and 1 in "SCORE" column to know whether it is
         unbalanced data or not
        count of 1=0
        count of 0=0
        for i in final processed data['Score']:
           if i==1:
            count of 1+=1
           else:
            count of 0+=1
        print(count of 1)
        print(count of 0)
        #it is an imbalanced dataset
        88521
        11479
In [5]: #spliiting the data into train and test data
        x train,x test,y train,y test=model selection.train test split(final pr
        ocessed_data['CleanedText'].values,final processed data['Score'].values
        ,test size=0.2,shuffle=False)
In [6]: vectorizer=CountVectorizer(min df=10)#building the vertorizer with word
         counts equal and more then 2
        train bow=vectorizer.fit transform(x train)#fitting the model on traini
        ng data
        print(train bow.shape)
        (80000, 7677)
In [7]: from sklearn.preprocessing import StandardScaler #standarizing the trai
        ning data
        x train data=StandardScaler( with mean=False).fit transform(train bow)
        print(x train data.shape)
        (80000, 7677)
In [8]: test bow=vectorizer.transform(x test)#fitting the bow model on test dat
        print("shape of x test after bow vectorization ",test bow.shape)
```

```
x test data=StandardScaler( with mean=False).fit transform(test bow)#st
         andarizing the test data
         print("shape of x test after standardization ",x test data.shape)
         shape of x test after bow vectorization (20000, 7677)
         shape of x test after standardization (20000, 7677)
In [9]: #using time series split method for cross-validation score
         from sklearn.model selection import TimeSeriesSplit
         tscv = TimeSeriesSplit(n splits=10)
         from sklearn.linear model import LogisticRegression
         from scipy.stats import uniform
         data=[10**-4,10**-3,10**-2,10**-1,10**0,10**1,10**2,10**3,10**4]#range
          of hyperparameter
In [10]: | lr=LogisticRegression(penalty='l2',class weight={1:.5,0:.5})#building l
         ogistic regression model
         tuned parameters=[{'C':data}]
In [10]: #applying the model of logistic regression and using gridsearchev to fi
         nd the best hyper parameter
         %time
         from sklearn.model selection import GridSearchCV
         model = GridSearchCV(lr, tuned parameters, scoring = 'f1', cv=tscv,n jo
         bs=-1)#building the gridsearchcv model
         model.fit(x train data, y train)#fiitting the training data
         print(model.best estimator )#printing the best estimator
         print(model.score(x test data, y test))#predicting f1 score on test da
         Wall time: 0 ns
         LogisticRegression(C=0.001, class weight={1: 0.5, 0: 0.5}, dual=False,
                   fit intercept=True, intercept scaling=1, max iter=100,
                   multi class='ovr', n jobs=1, penalty='l2', random state=None,
                   solver='liblinear', tol=0.0001, verbose=0, warm start=False)
         0.952504987808
```

```
In [11]: | lr=LogisticRegression(C=0.001, penalty='l2', class weight={1:.5,0:.5}, n j
         obs=-1)#again building the model to find best hyperparameter
         lr.fit(x train data,y train)#fitting the training data
         z=lr.decision function(x train data)#checking the signed distance of a
         point from hyperplane
         print(z)#printing the signed distance
         [ 3.55845076  2.26483878  1.98815951  ..., 7.38021825  -2.68550859
           4.846534951
In [12]: wieght vector=lr.coef #getting the weight vector
         print(wieght vector.shape)#wieght vector shape
         print(wieght vector[:20])
         (1, 7677)
         [[-0.00404381 -0.0055471 -0.00635504 .... 0.0277215 -0.00865251
            0.0091015811
         PERFORMING SPARSITY CHECK WITH L1
         REGULARIZATION
In [11]: first 20k points=x train data[:20000] #first 20k points
In [12]: #using time series split method for cross-validation score
         from sklearn.model selection import TimeSeriesSplit
         tscv = TimeSeriesSplit(n splits=10)
         from sklearn.linear model import LogisticRegression
         from scipy.stats import uniform
         data=[10**-4,10**-3,10**-2,10**-1,10**0,10**1,10**2,10**3,10**4]#range
          of hyperparameter
In [13]: lr=LogisticRegression(penalty='ll', class weight={1:.5,0:.5})#building l
         ogistic regression model
         tuned parameters=[{'C':data}]
```

```
In [14]: #applying the model of logistic regression and using gridsearchev to fi
         nd the best hyper parameter
         %time
         from sklearn.model selection import GridSearchCV
         model = GridSearchCV(lr, tuned parameters, scoring = 'f1', cv=tscv,n jo
         bs=-1)#building the gridsearchcv model
         model.fit(first 20k points, y train[:20000])#fiitting the training data
         print(model.best estimator )#printing the best estimator
         Wall time: 0 ns
         LogisticRegression(C=0.1, class weight={1: 0.5, 0: 0.5}, dual=False,
                   fit intercept=True, intercept scaling=1, max iter=100,
                   multi class='ovr', n jobs=1, penalty='l1', random state=None,
                   solver='liblinear', tol=0.0001, verbose=0, warm start=False)
In [15]: | lr=LogisticRegression(C=0.1,penalty='l1',class weight={1:.5,0:.5},n job
         s=-1)#again building the model to find best hyperparameter
         lr.fit(first 20k points,y train[:20000])#fitting the training data
Out[15]: LogisticRegression(C=0.1, class_weight={1: 0.5, 0: 0.5}, dual=False,
                   fit intercept=True, intercept scaling=1, max iter=100,
                   multi class='ovr', n jobs=-1, penalty='l1', random state=Non
         e,
                   solver='liblinear', tol=0.0001, verbose=0, warm start=False)
In [16]: wieght vector=lr.coef #getting the weight vector
         print(wieght vector.shape)#wieght vector shape
         print(wieght vector[:20])
         (1, 7677)
         [[ 0.
                        0.00692072 0.
                                               . . . . . 0 .
                                                                 0.
                                                                              0.
                ]]
In [17]: np.count nonzero(wieght vector)
Out[17]: 1625
```

THUS HERE ONLY 1625 FEATURES ARE NON_ZERO AND REST OF FEATURES WIEGHTS HAVE BECOME ZERO..SPARSITY CHECK IS POSITIVE

PERTUBATION TEST:

AIM: TO CHECK FOR MULTI COLLINEARITY OF FEATURES STEPS

- 1. GETTING THE WIEGHT VECTOR FROM MODEL AND SAVING IT
- 2. ADDING NOISE TO THE TRAINING DATA TO GET NEW TRAINING DATA
- 3. FITTING THE MODEL AGAIN ON NEW DATA
- 4. GETTING THE WIEGHT VECTOR FROM THIS MODEL 5.ADDING SMALL VALUE TO WEIGHT VECTOR OF BOTH TRAINING DATA TO REMOVE ANY ERROR
- 5. FINDING THE PERCENTAGE CHANGE VECTOR
- 6. GEETING HOW MANY GEATURE HAS CHANGED USING SOME THRESHOLD VALUE(HERE TAKING IT AS 100)
- 7. PLOTTING THE QUANTILES WITH THIER PERCENTAGE WIGHT VALUE TO CHECK IF COLLINEARITY EXITS OR NOT

RESULT : TO KNOW WHETHER FEATURES ARE MULTICOLLINEAR OR NOT # # AND TO KNOW WHETHER MODEL IS RELIABLE OR NOT

In [19]: #here,we are adding noise to the data
from scipy.stats import norm
noise=norm.rvs(size=1)#noise
x train data.data+=noise#adding noise

```
In [20]: print('shape of our new train data after adding noise is : ',x train d
         ata.shape)#printing shape of new training data
         shape of our new train data after adding noise is: (80000, 7677)
In [21]: #uilding the model using timeSeriesSplit
         from sklearn.model selection import TimeSeriesSplit
         tscv = TimeSeriesSplit(n splits=10) # 10 spilts cross validation
         from sklearn.linear model import LogisticRegression
         from scipy.stats import uniform
         data=[10**-4.10**-3.10**-2.10**-1.10**0.10**1.10**2.10**3.10**4]#value
          range of hyper parameter for grid searchcv
         lr=LogisticRegression(penalty='l2',class weight={1:.5,0:.5},n jobs=-1)#
         building the model
         tuned parameters=[{'C':data}]
In [22]: %time
         from sklearn.model selection import GridSearchCV
         model = GridSearchCV(lr, tuned parameters, scoring = 'f1', cv=tscv,n jo
         bs=-1)#building the gridsearchcv model
         model.fit(x train data, y train)#fiitting the training data
         print('best estimator of our new data is: ',model.best estimator )#prin
         ting the best estimator
         Wall time: 0 ns
         best estimator of our new data is: LogisticRegression(C=0.001, class w
         eight={1: 0.5, 0: 0.5}, dual=False,
                   fit intercept=True, intercept scaling=1, max iter=100,
                   multi class='ovr', n jobs=-1, penalty='l2', random state=Non
         e,
                   solver='liblinear', tol=0.0001, verbose=0, warm start=False)
In [23]: # again building the model for finding the wieght vector of the words f
         rom model
         lr=LogisticRegression(C=0.001,penalty='l2',class weight={1:.5,0:.5},n j
         obs=-1)#building the logistic regression model
         lr.fit(x train data, y train)#fiting the training model
```

```
new wieght vector=lr.coef
         print(new wieght vector.shape)#printing shape of wieght vector
         (1, 7677)
In [24]: percent change vec=np.ones((1,17204))#generating the percent change vet
         or to store the percentage change values for each word
In [25]: wieght vector=wieght vector+10**-6 #adding some values to wieght vector
          to avoid error while division
         new wieght vector=new wieght vector+10**-6 #adding some values to wiegh
         t vector to avoid error while division
         percent change vec=abs((wieght vector-new wieght vector)/wieght vector)
         *100#calculating the percentage change in the vector
In [26]: x=(wieght\ vector[0][2]-new\ wieght\ vector[0][2])/wieght\ vector[0][2]#jus
         t checking randomly that every value is positive in percent change vecto
         print(x)
         6124.13518164
In [27]: print('shape of percent change wieght vector is', percent change vec.sh
         ape)#printing shape of percent change vector
         shape of percent change wieght vector is (1, 7677)
In [28]: per change df=pd.DataFrame(percent change vec.T,columns=['CHANGE'])#bui
         lding a dataframe from wight vector
In [29]: per change df.head()#getting first 5 values
Out[29]:
               CHANGE
          0 4.114007e+05
```

	CHANGE
1	1.793059e+02
2	6.124135e+05
3	6.546318e+05
4	1.072202e+06

In [30]: sorted_Df=per_change_df.sort_values('CHANGE',ascending=True,axis=0)#sor
 ting the dataframe to calculate the quantiles values
 sorted_Df.describe()#describe function

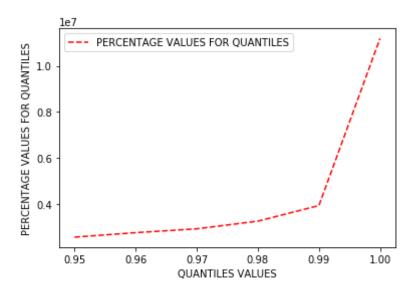
Out[30]:

	CHANGE			
count	7.677000e+03			
mean	8.163010e+05			
std	8.943429e+05			
min	3.020788e-01			
25%	6.567501e+04			
50%	5.955684e+05			
75%	1.224095e+06			
max	1.119868e+07			

```
In [31]: quantiles=list( i/100 for i in range(0,101,5))#building the list of qua
ntiles value
for i in quantiles:
    print('sorted_Data {:.2f}th quantiles is {:7.3f}'.format(i,sorted_Df[
'CHANGE'].quantile(i)))#printing the quantiles and thier coreesponding
values
```

```
sorted Data 0.00th quantiles is
                                           0.302
         sorted Data 0.05th quantiles is 36.889
         sorted Data 0.10th quantiles is 62.904
         sorted Data 0.15th quantiles is 102.959
         sorted Data 0.20th quantiles is 528.746
         sorted Data 0.25th quantiles is 65675.014
         sorted Data 0.30th quantiles is 180460.231
         sorted Data 0.35th quantiles is 279055.538
         sorted Data 0.40th quantiles is 378386.003
         sorted Data 0.45th quantiles is 482543.855
         sorted Data 0.50th quantiles is 595568.425
         sorted Data 0.55th quantiles is 703414.610
         sorted Data 0.60th quantiles is 811447.629
         sorted Data 0.65th quantiles is 937978.515
         sorted Data 0.70th quantiles is 1076080.247
         sorted Data 0.75th quantiles is 1224094.822
         sorted Data 0.80th quantiles is 1410348.577
         sorted Data 0.85th quantiles is 1629372.501
         sorted Data 0.90th quantiles is 1950475.872
         sorted Data 0.95th quantiles is 2545719.779
         sorted Data 1.00th quantiles is 11198680.280
In [32]: quantiles=list( i/100 for i in range(95,101,1))#printing the last perce
         ntiles values because this region is showing abrupt change
         percent change list=[]#empty percent change
         for i in quantiles:
           print('sorted Data {:.2f}th quantiles is {:7.3f}'.format(i,sorted Df[
         'CHANGE'].quantile(i)))
           percent change list.append(sorted Df['CHANGE'].quantile(i))#building
          the list
         sorted Data 0.95th quantiles is 2545719.779
         sorted Data 0.96th quantiles is 2740753.344
         sorted Data 0.97th quantiles is 2907890.640
         sorted Data 0.98th quantiles is 3243208.220
```

```
sorted Data 0.99th quantiles is 3921466.304
         sorted Data 1.00th quantiles is 11198680.280
In [33]: print(percent change list)
         my formatted list = [ '%.2f' % elem for elem in percent_change_list ]#f
         ormatted list with string values in it
         my formatted list=[float(i) for i in my formatted list]#formatted list
          with flaot values in it
         print(my formatted list)#printing formatted list
         print(quantiles)#printing quantiles
         [2545719.778685397, 2740753.3441018667, 2907890.6404516995, 3243208.219
         537627, 3921466.30395979, 11198680.279986566]
         [2545719.78, 2740753.34, 2907890.64, 3243208.22, 3921466.3, 11198680.2
         81
         [0.95, 0.96, 0.97, 0.98, 0.99, 1.0]
In [34]: %matplotlib inline
         import matplotlib.pyplot as plt
         plt.show()
         plt.xlabel('QUANTILES VALUES')
         plt.ylabel('PERCENTAGE VALUES FOR QUANTILES')
         plt.plot(quantiles,my formatted list, 'r--' , label='PERCENTAGE VALUES FO
         R QUANTILES')
         plt.legend(loc='best')
Out[34]: <matplotlib.legend.Legend at 0x15e71d05358>
```



FROM THE ABOVE VISUALIZATION, MAIN POINTS ARE:.

- 1. THAT ONLY 1% OF FEATURES GOT AFFECTED AFTER ADDING NOISE TO THE DATA.
- 2. VERY LESS COLLINEARITY OF DATA IS PRESENT ,BECAUSE MOST OF THE WEIGHT VECTORS VALUES REMAINS SAME 3.THERFORE, OUR MODEL IS RELIABLE AND WE CAN PROCEED FURTHER TO CHECK ACCURACY ON TEST DATA

CALCULATING THE BEST HYPERPARAMETER ON TRAIN DATA AND CALCULATING THE ACCURACY USING F1-SCORE AND PLOTTING IT

```
In [35]: #using time series split method for cross-validation score
    from sklearn.model_selection import TimeSeriesSplit
    tscv = TimeSeriesSplit(n_splits=10)
    from sklearn.linear_model import LogisticRegression
    from scipy.stats import uniform
```

```
data=[10**-4,10**-3,10**-2,10**-1,10**0,10**1,10**2,10**3,10**4]#range
          of hyperparameter
In [36]: lr=LogisticRegression(penalty='l2',class weight={1:.5,0:.5},n jobs=-1)#
         building logistic regression model
         tuned parameters=[{'C':data}]
In [37]: #applying the model of logistic regression and using gridsearchev to fi
         nd the best hyper parameter
         from sklearn.model selection import GridSearchCV
         model = GridSearchCV(lr, tuned parameters, scoring = 'f1', cv=tscv,n jo
         bs=-1)#building the gridsearchcv model
         model.fit(x train data, y train)#fiitting the training data
Out[37]: GridSearchCV(cv=TimeSeriesSplit(max train size=None, n splits=10),
                error score='raise',
               estimator=LogisticRegression(C=1.0, class weight={1: 0.5, 0: 0.
         5}, dual=False,
                  fit intercept=True, intercept scaling=1, max iter=100,
                  multi class='ovr', n jobs=-1, penalty='l2', random state=Non
         e,
                  solver='liblinear', tol=0.0001, verbose=0, warm start=False),
               fit params=None, iid=True, n jobs=-1,
               0000]}],
               pre dispatch='2*n jobs', refit=True, return train score='warn',
               scoring='f1', verbose=0)
In [38]: results=pd.DataFrame(model.cv results)# getting varoius cv scores and
          train scores various values of alpha given as parameter and storing it
          in a dataframe
         results#printing the dataframe
Out[38]:
           mean fit time mean score time mean test score mean train score param C
                                                                           parar
                                                                           {'C':
           1.371375
                       0.009375
                                      0.947138
                                                    0.957927
                                                                   0.0001
                                                                           0.000
```

	mean_fit_time	mean_score_time	mean_test_score	mean_train_score	param_C	parar
1	2.322609	0.007812	0.956032	0.979998	0.001	{'C': 0.001
2	4.062930	0.001562	0.954233	0.991260	0.01	{'C': 0.01}
3	7.760476	0.007813	0.946258	0.995863	0.1	{'C': 0.1}
4	14.133621	0.007087	0.937421	0.997608	1	{'C': ^
5	19.005972	0.009486	0.932540	0.997968	10	{'C': 10}
6	19.856343	0.007924	0.927830	0.998044	100	{'C': 100}
7	26.530732	0.009849	0.925073	0.998082	1000	{'C': 1000]
8	30.367647	0.004799	0.923287	0.998256	10000	{'C': 1000

9 rows × 31 columns

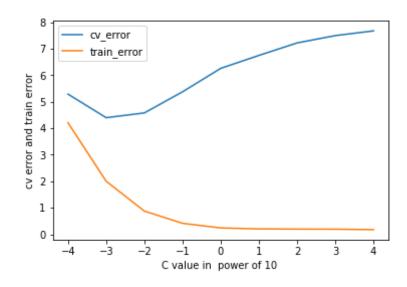
```
In [39]: %matplotlib inline
import matplotlib.pyplot as plt

mean_test_score=list(results['mean_test_score'])#taking mean_test_score
    values of various alpha into a list
    mean_train_score=list(results['mean_train_score'])#taking mean_train_sc
    ore values of varoius alpha into a list
    cv_error_list=[]
    train_error_list=[]
    for i in mean_test_score:
```

```
i=1-i
   i=i*100
   cv error list.append(i)#appending the list with cv error
for i in mean train score:
   i=1-i
   i=i*100
   train error list.append(i)#appending the list with train error
print(cv error list)
C values in 10 power=[-4,-3,-2,-1,0,1,2,3,4]#list of alpha values in po
wer of 10
plt.plot(C values in 10 power,cv error list,label='cv error')#plotting
alpha with cv error
plt.plot(C values in 10 power,train error list,label='train error')#plo
tting aplhawith train error
plt.xlabel('C value in power of 10 ')
plt.ylabel('cv error and train error')
plt.legend(loc='best')
```

[5.2862463174302876, 4.3968129672200318, 4.5767022275204798, 5.37416529 13736448, 6.2578765329667103, 6.7460040101474439, 7.2170415778466062, 7.4926855714309131, 7.6713443582323571]

Out[39]: <matplotlib.legend.Legend at 0x15e72866b70>



From here, the best hyperparameter value is c=0.001 or alpha=1000

NOW GETTING THE TOP 30 FEATURES WORDS FOR POSITIVE AND NEGATIVE WORDS

```
In [40]: #building the model using timeSeriesSplit
         from sklearn.model selection import TimeSeriesSplit
         tscv = TimeSeriesSplit(n splits=10) # 10 spilts cross validation
         from sklearn.linear model import LogisticRegression
         lr=LogisticRegression(C=0.001, penalty='l2', class weight={1:.5,0:.5}, n j
         obs=-1)#building logistic regression model
         lr.fit(x train data,y train)
Out[40]: LogisticRegression(C=0.001, class weight={1: 0.5, 0: 0.5}, dual=False,
                   fit intercept=True, intercept scaling=1, max iter=100,
                   multi class='ovr', n jobs=-1, penalty='l2', random state=Non
         e,
                   solver='liblinear', tol=0.0001, verbose=0, warm start=False)
In [41]: z=lr.coef [0]#getting the wieght of the vector
         print(z)#printing the wieght of the vector
         [-0.00411401 -0.00549033 -0.00612414 ..., 0.02776355 -0.00862934
           0.009164631
In [42]: a=z.argsort()
         print('shape of wieght vector is:',a.shape)
         top 30 positive=np.take(vectorizer.get feature names(),a[17174:])
         top 30 negative=np.take(vectorizer.get feature names(),a[:30])
         shape of wieght vector is: (7677,)
```

```
In [43]: print("POSITVE WORDS\t|\tNEGATIVE WORDS")
  for i,j in zip(top_30_positive,top_30_negative):
        print( '{}\t\t|\t\t{}'.format(i,j) )#printing the postive and negat
        ive words

POSITVE WORDS | NEGATIVE WORDS
```

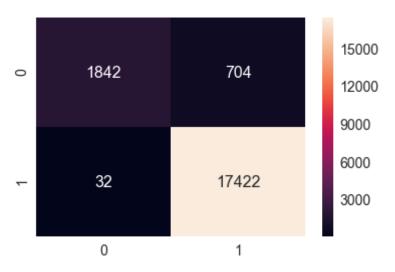
USING BEST HYPERPARAMETER VALUE ON TEST DATA AND PLOTTING THE CONFUSION MATRIX WITH HEATMAP

```
In [44]: #Testing Accuracy on Test data
         import seaborn as sns #importing seaborn as sns
         from sklearn.metrics import *#importing varoius metrics from sklearn
         #building the model
         lr.fit(x test data,y test)
         v pred = lr.predict(x test data)
         print("Accuracy on test set: %0.3f%"%(accuracy score(y test, y pred)*1
         00))#printing accuracy
         print("Precision on test set: %0.3f"%(precision score(y test, y pred)))
         #printing precision score
         print("Recall on test set: %0.3f"%(recall score(y test, y pred))) #prin
         ting recall
         print("F1-Score on test set: %0.3f"%(f1 score(y test, y pred)))
         print("Confusion Matrix of test set:\n [ [TN FP]\n [FN TP] ]\n")
         df cm = pd.DataFrame(confusion matrix(v test. v pred). range(2).range(2)
         )) #generating the heatmap for confusion matrix
         sns.set(font scale=1.4)#for label size
         sns.heatmap(df cm. annot=True.annot kws={"size": 16}, fmt='q')
         Accuracy on test set: 96.320%
         Precision on test set: 0.961
         Recall on test set: 0.998
         F1-Score on test set: 0.979
         Confusion Matrix of test set:
         [ [TN FP]
```

IEN TOT T

<u> [FN IP] J</u>

Out[44]: <matplotlib.axes. subplots.AxesSubplot at 0x15e77d4bef0>



FROM THE ABOVE OBSERVATIONS, IT IS FOUND THAT THE BEST HYPERPARAMETER IS FOUND AS APLHA=1000 AND IT IS ALSO HAVING HIGH PRECISION, RECALL VALUE ON TEST DATA

In [45]: #BOW VECTORIZATION IS COMPLETED FOR LOGISTIC REGRESSION