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## Assignment 2: Logistic Regression with Bagging and Stacking

#### How to run the models

In section 6. Split the data into training, validation and testing sets of 1905095.ipynb,

- Uncomment Features\_Telco\_TopK and label\_Telco for Telco dataset (Dataset 1)
- Uncomment Features adult TopK and label adult for adult dataset (Dataset 2)
- Uncomment Features\_CreditCard\_TopK and label\_CreditCard for creditcard dataset (Dataset 3)

For running with any new dataset:

#### In section 6. Split the data into training, validation and testing sets of 1905095.ipynb

- 1. Assign Features to the variable, Features\_top\_k\_Scaled,
  - e.g. Features\_top\_k\_Scaled = Features\_New\_Dataset
- 2. Assign Label to the variable, label,

e.g. label = label\_New\_Dataset

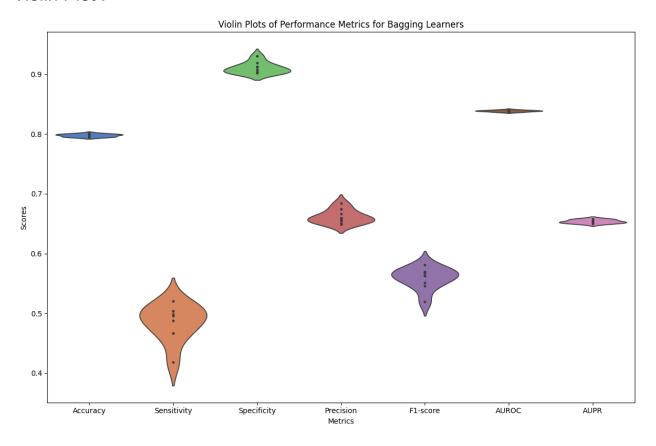
### Dataset - 1 : Telco

### Performance on Test set

		Accuracy	Sensitivity	Specificity	Precision	F1- score	AUROC	AUPR
LR*		0.798 ± 0.002	0.485 ± 0.029	0.911 ± 0.009	0.662 ± 0.011	0.559 ± 0.017	0.839 ± 0.001	0.654 ± 0.003
Votir ense	ng emble	0.798	0.493	0.908	0.659	0.564	0.839	0.655
	king emble	0.804	0.515	0.908	0.669	0.582	0.843	0.663

<sup>\*</sup> For LR, report average ± stdev for the 9 bagging LR learners learning rate=0.01, num iterations=1000, regularization='l2', lambda param=0.1

## Violin Plot:



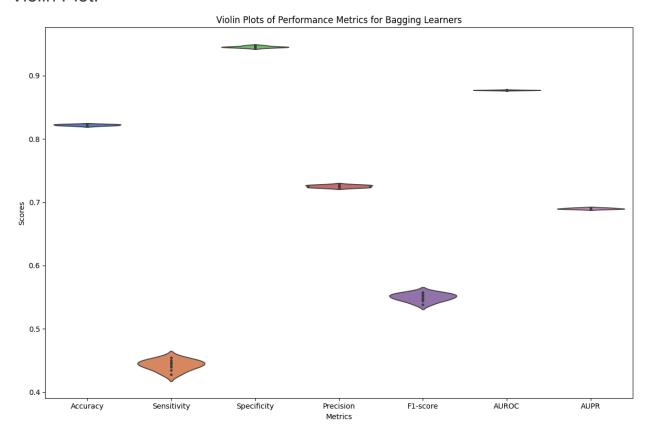
Dataset - 2 : Adult

### Performance on Test set

	Accuracy	Sensitivity	Specificity	Precision	F1- score	AUROC	AUPR
LR*	0.822 ± 0.001	0.443 ± 0.008	0.945 ± 0.001	0.725 ± 0.002	0.550 ± 0.006	0.877 ± 0.000	0.690 ± 0.001
Voting ensemble	0.822	0.443	0.945	0.724	0.549	0.877	0.690
Stacking ensemble	0.825	0.474	0.939	0.717	0.571	0.876	0.689

<sup>\*</sup> For LR, report average  $\pm$  stdev for the 9 bagging LR learners

## Violin Plot:



Dataset - 3: Credit Card Fraud Detection

## Performance on Test set

	Accuracy	Sensitivity	Specificity	Precision	F1- score	AUROC	AUPR
LR*	0.995 ± 0.000	0.768 ± 0.000	1.000 ± 0.000	0.984 ± 0.000	0.863 ± 0.000	0.973 ± 0.002	0.863 ± 0.001
Voting ensemble	0.995	0.768	1.000	0.984	0.863	0.974	0.864
Stacking ensemble	0.995	0.768	1.000	0.984	0.863	0.964	0.860

learning\_rate=0.01, num\_iterations=1000, regularization='l2', lambda\_param=0.1

# Violin Plot:

