K-Nearest Neighbours on Udemy SUV Purchases Datasest Nyasha M, 15 May 2021

A-Z™: Hands-On Python & R In Data Science program by Kirill Eremenko and Hadelin de Ponteves. The dataset contains customer purchase information from a car dealership after just releasing a new SUV. There are 3 columns, with the dependent variable (purchase decision) expressed as a binary outcome--0 for no purchase of the new SUV, 1 for purchase.

Background: A K-Nearest Neighbour (KNN) algorithm was run on the SUV Purchase Dataset from the KNN course in the Machine Learning

The KNN course was only used to source the dataset, but other than that, the other steps (e.g., stratified cross-validation, standardization) were done on my own, based on my knowledge from my Master's in Epidemiology, coursework in biostatistics, the other remainder parts of the course as well as from other data science courses. Part of this knowledge includes knowing that Euclidian distance in KNN depends on standardized data (dummies being an exception to being transformed by standardization/normalization).

Package Imports and Data Exploration

Objective: The goal of this notebook was to be able to predict whether a customer would either purchase or not purchase the car

dealership's brand-new SUV. I mostly did this notebook to create another sample of classification work for my portfolio.

```
import scipy as sc
          # Modeling
          import sklearn.preprocessing as preprocess
          from sklearn.neighbors import KNeighborsClassifier
          from sklearn.model_selection import train test split, StratifiedKFold, cross val score
          # Metrics
          from sklearn.metrics import balanced accuracy score, classification report, plot confusion matrix, cohe
          n kappa score, recall score, precision score, roc curve, roc auc score
          Let's first load and preview our dataset.
In [360]: # load the dataset.
          df = pd.read csv("SUV purchase.csv")
          df.head(3)
```

Age EstimatedSalary Purchased 0 19 19000 0

Name: Purchased, dtype: int64

Age EstimatedSalary Purchased

Age

Train-test Splits and Standardization

In [336]: # Create train and test splits of the data.

plt.tight layout()

plt.show()

seed = 100

ify=y)

In [345]: acc = [np.nan]*16

kappa = [np.nan]*16prec = [np.nan]*16

In [346]: plt.figure(figsize=(12, 7))

size=14)

ax1 = plt.subplot(2,2,1)

ax2 = plt.subplot(2,2,2)

ax3 = plt.subplot(2,1,2)

rkersize=14, label='Precision')

6

8

10

12

arkersize=14, label='Recall')

test size = 0.20

he proportions are good.

Train: 0.6, Validation: 0.2, Test: 0.2

[-0.27156971, 0.31253683],[0.38300291, -0.43248541],[-0.45859046, -0.81989697]])

sc = preprocess.StandardScaler()

80

60

40

20

In [66]:

df[df.loc[:, :].isna().any(axis=1) == True]

2.57 143

In [370]: import matplotlib.pyplot as plt import pandas as pd import numpy as np import seaborn as sns

1 35 20000 0 26 43000 0 In [361]: | df.Purchased.value counts()

Note Purchased being expressed as a binary variable. How many observations do we have?

In [7]:

Out[7]:

Out[361]: 0

Out[360]:

len(df) In [6]: Out[6]: 400 Are there any missing values?

Checking the distributions of the data.

80

60

40

20

of neighbours I like will then be placed into a KNN which predicts for our outcome in the test set.

| x, y = df.loc[:, 'Age':'EstimatedSalary'], df['Purchased']

In [343]: | df[df.columns].hist(figsize=(13,3), color='grey', layout=(1,3))

Out outcome (target variable) here is whether the customer made a purchase or not (0 = No, 1 = Yes). Note that its distribution is uneven between the two classes, so stratified splitting/sampling might be a good approach here. Furthermore, I plan to create a validation set in order to test a couple different numbers of neighbours for my KNN model. The final number

x_train, x_test, y_train, y_test = train_test_split(x, y, test_size=test_size, random_state=seed, strat

EstimatedSalary

25000 50000 75000 100000125000150000

Purchased

0.6

0.8

200

100

0.0

0.2

Make validation set. x_train, x_val, y_train, y_val = train_test_split(x_train, y_train, test size=0.25, random state=seed, stratify=y_train) Are the proportions of train/validation/test data correct? I wanted to do a 60:20:20 split.

In [344]: # Now standardize the data. We only need to apply this onto the numerical, non-binary data

Model Deployment

ax1.set xticks(range(2,18,2)), ax1.set ylabel('Balanced Accuracy')

ax2.set xticks(range(2,18,2)), ax2.set ylabel('Kappa')

x train = sc.fit transform(x train.loc[:, :'EstimatedSalary'])

x val = sc.transform(x val.loc[:, :'EstimatedSalary']) x_test = sc.transform(x_test.loc[:, :'EstimatedSalary'])

x train[:5] Out[344]: array([[2.06618964, 1.17676263], [-0.83263196, -1.20730854],

Let's try running our KNN with multiple different numbers of neighbours and measure its performance when predicting on the validation set.

ax1.plot(range(2,18), acc, color='blue', marker='.', markerfacecolor='white', markeredgewidth=1, marker

ax2.plot(range(2,18), kappa, color='green', marker='.', markerfacecolor='white', markeredgewidth=1, mar

ax3.plot(range(2,18), prec, color='#EC8000', marker='.', markerfacecolor='white', markeredgewidth=1, ma

ax3.plot(range(2,18), recall, color='purple', marker='.', markerfacecolor='white', markeredgewidth=1, m

In [340]: $print(f"Train: {len(x_train)/400}, Validation: {len(x_val)/400}, Test: {len(x_test)/400}") # Check if t$

recall = [np.nan]*16for n in range (2, 18): knn = KNeighborsClassifier(n neighbors=n, metric='minkowski', p=2) # p=2 for euclidean distance knn.fit(x train, y train) y pred = knn.predict(x val) acc[n-2] = balanced_accuracy_score(y_val, y_pred) kappa[n-2] = cohen kappa score(y val, y pred)prec[n-2] = precision score(y val, y pred)recall[n-2] = recall_score(y_val,y_pred)

ax3.set ylabel('Score') ax3.legend() plt.tight layout()

0.890

0.885

0.95

0.90

plt.show() 0.910 0.83 0.905 Balanced Accuracy 0.900 0.82 Kappa 0.895 0.81

0.80

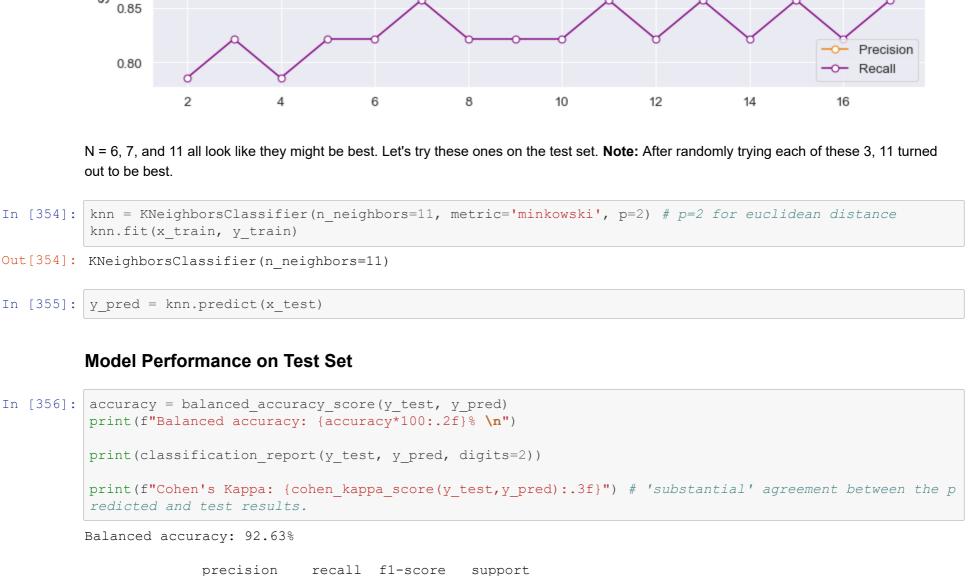
2

6

10

12

16



support

51

29

80

80

80

plot confusion matrix(knn, x test, y test, cmap='Blues', display labels=['No', 'Yes'], ax=axs[0])

1.0

0.8

0.6

cv_results = cross_val_score(knn, x_train, y_train, scoring='balanced_accuracy', cv=cv, n_jobs=-1, erro

print(f"Mean cross-validated balanced accuracy: {np.mean(cv results):.3f}, SD: {np.std(cv results):.3

ROC curve

axs[1].plot(fpr, tpr, color='blue', label=f"AUC: {roc auc score(y test, y probas).round(3)}")

0.94

0.90

0.93

0.92

0.93

axs[1].set ylabel("Sensitivity (true positive rate)"), axs[1].set xlabel("1-Specificity (false positive axs[1].plot([(i/10) for i in range(11)], [(i/10) for i in range(11)], linestyle='--')#fig.tight layout() plt.show()

47

Purchased (Yes) vs No

What about a cross-validated measure for our balanced accuracy?

Mean cross-validated balanced accuracy: 0.904, SD: 0.061

axs[0].hist(cv results), axs[0].set ylabel('Frequency', fontsize=12)

fig, axs=plt.subplots(1,2,figsize=(12,4))

axs[1].set_title("ROC curve")

axs[1].set facecolor("white")

precision

0.96

0.87

0.92

0.93

In []: y probas = knn.predict proba(x test)[:,1]

In [438]: fig, axs = plt.subplots(1,2,figsize=(13,5))

0.92

0.93

0.93

0.93

fpr, tpr, _ = roc_curve(y_test, y_probas) # For ROC curve

axs[0].grid(False), axs[0].set title('Purchased (Yes) vs No')

0

1

accuracy

Cohen's Kappa: 0.840

macro avg weighted avg

axs[1].legend()

Νo

r score='raise')

In [358]:

In [364]:

In [365]:

tivity (true positive rate) Sensi Yes 0.2 - 10 AUC: 0.955 - 5 0.0 Νo Yes 0.0 0.2 0.4 1.0 Predicted label 1-Specificity (false positive rate) We have very high agreement between our predicted and test values for our outcome (Kappa statistic) as well as a high c-statistic (AUC).

cv = StratifiedKFold(n splits=10, shuffle=True, random state=seed) # imbalanced classes

sns.kdeplot(cv results, ax=axs[1]), axs[1].set ylabel('Density', fontsize=12) plt.suptitle('Cross-validated balanced accuracy, from 10 stratified k-folds', fontsize=15) fig.text(0.45,-0.03, 'Balanced accuracy') plt.show() Cross-validated balanced accuracy, from 10 stratified k-folds 2.0 6 1.5 Frequency 1.0 3 2 0.5 0.0 0.80 0.95 0.8 0.85 0.90 0.9 1.0 1.1 Balanced accuracy

Conclusions

We can confirm that our KNN model did an overall great job at classifying our binary outcome, and the ideal number of neighbours for this problem was N = 11 neighbours.

Our KNN model with 11 neighbours had a 90.4% (SD 6.1%) cross-validated balanced accuracy in predicting whether a customer would want to purchase the new SUV or not.