# **University of Waterloo**

# **Department of Management Sciences**

# MSCI 433: Applications of Management Engineering (Winter 2024)

# **Term Project Part 1**



**Prepared for:** 

Prof. Fatma Gzara

Prepared by:

Group 18

Yali Chen (20831303)

Liaw, Cuthbert (20846102)

Nonta, Nayeema (20837920)

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### **Abstract**

This report addresses the issue of customer churn in the banking industry. The study explores the application of descriptive and predictive analytics to understand trends and proactively anticipate potential customer churn risks. The analysis utilizes a dataset sourced from Kaggle, comprising of 20 feature columns and 28,361 rows. Descriptive statistics and visualizations offer insights into the data's characteristics, emphasizing the importance of features. The predictive analysis involves the implementation of Logistic Regression, Decision Tree, Neural Network, and Support Vector Machine models. The findings highlight the models' performance metrics, feature importance, and their ability to classify customer churn. The findings pave the way for further exploration and model refinement to address the challenges posed by customer churn.

#### 1. Problem Statement

High customer churn rates pose significant challenges for banks, impacting regulatory compliance and profit maximization. With the rise of digital banks offering competitive rates, bank churn has become a pressing issue (Marous, 2023). Leading to the problem statement, how can descriptive and predictive analytics be leveraged to proactively anticipate customer churn risks, ultimately allowing banks to deploy countermeasures in ensuring deposit retention in the evolving banking industry?

### 2. Data Description

The raw dataset used for this analysis can be found on <u>Kaggle</u>, which includes 20 feature columns excluding ID, and 28,361 rows. This dataset was chosen due to its numerous feature columns, having many categorical (e.g., gender, occupation) and numerical variables (e.g., current balance).

### 2.1. Data Cleaning

The data does not contain any mistype of values, minimizing the required cleaning efforts. Thus, minor cleaning was done, including dropping rows with any null values. Furthermore, 'current\_month\_credit' as a percentage of 'current\_month\_balance' was calculated, where outliers above 700% was removed, as most credit percentages are between 0% and 150%, refining data for a more accurate representation of credit percentage impact on churn rate. This resulted in 22,034 rows of data in the final dataset.

### 2.2. Statistical Insights from Numerical and Categorical Perspectives

Statistical insights for the data can be found in the appendix A, in Table 1 and Table 2. The variable 'branch\_code' has been omitted due to having a high number (2887) of categories. Key insights show that the data centers around age of 47.93. Additionally, 'current\_balance' exhibits considerable variability with a high standard deviation. Variables 'occupation\_self\_employed' stands out with 60.87%. The 'gender\_male' also dominates (60.81%). Finally, the 'churn' variable, with 19.34%, specifies proportion of customers who have churned.

#### 2.3 Data Visualization

Data visualization for this dataset was broken down into three categories. The first visualization aims to better understand the statistical structure of the data, and how it was impacted by the data cleaning efforts we undertook. As seen on appendix A, on figure 1 to figure 2, removing blank rows significantly impacts the average balances.

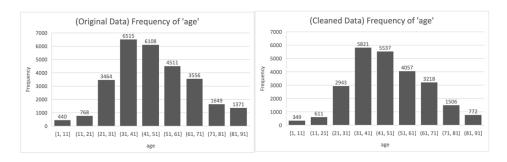


Figure 1 & 2: Original vs. Cleaned Frequency of Age Groups

However, as seen on the main body on Figure 1 and Figure 2, it is also important to note that cleaning the data did not significantly impact the distribution. The cleaned data maintains a consistent age distribution and retains the same 13% churn proportion in relation to current balance, as observed in the original data. (Figure 3 to Figure 4, Appendix A). The second set of visualizations delves into detailed correlations between attributes and their impact on churn statistics. Figure 5 reveals no clear correlation between balance tiers, age, and churn rate, indicating these categories have limited impact on churning. Additionally, Figure 6 highlights that self-employed account holders have the highest churn rate, while company accounts churn the least frequently. The third subset of visualization aims to understand statistical differences between churned accounts and otherwise. Separating churn vs. non-churn shows that churned accounts often exhibit higher credit as % of balance, compared to non-churned accounts. While correlations between attributes to churning rate can be seen, visualizations could not confidently assert which attributes affects churning probability the most, and that will be answered by the machine learning models.

#### 2.4 Prediction Problem

This project aims to predict customer churn in a bank, with the dataset's 'churn' column serving as the dependent variable, including binary values (1 for churned, 0 for not churned). By analyzing the 20 features in this dataset, correlations can be identified associated with churn. In order to accurately classify customers who are likely to churn, prediction models have been built in the following section.

### 3. Modeling

Based on characteristic of the bank customer churn dataset, 4 models have been implemented to address the churn prediction, including Logistic Regression; Decision Tree; Neural Network (NN) and Support Vector Machine (SVM). Logistic Regression provides a straightforward way to understand the influence of individual features on churn probability. The decision tree model offers valuable interpretability, providing insights into the intricate relationships among the dataset's twenty features. Also, Neural

Networks excel at capturing intricate patterns in large datasets. With appropriate tuning and regularization, neural networks can achieve high accuracy and generalization performance. Finally, SVM is well-suited for binary classification due to its ability to create a decision boundary between two classes.

### 4. Findings

### 4.1 Logistic Regression

According to tables in Appendix B.1, at a threshold of 0.2, the model demonstrated a specificity of 89.88%, sensitivity of 35.80%, accuracy of 70.10%, and precision of 67.1%. As the threshold increased to 0.5, specificity decreased slightly, while sensitivity significantly improved to 77.97%, resulting in a higher accuracy of 81.24%. However, the precision dropped to 5.35%. At a higher threshold of 0.7, sensitivity increased to 81.82%, while precision further decreased to 2.61%. Based on the result of logistic model, 'current\_balance', 'days\_since\_last\_transaction', 'average\_monthly\_balance\_prevQ' are the top three features that significantly impact the likelihood of churn. With the value of AUC for logistic regression as 0.744, it suggests that it is moderately strong in distinguishing churn tendency.

#### 4.2 Decision Tree

As can be seen in Appendix B.2, the decision tree's structure unfolds layer by layer, with each node representing a feature and its corresponding condition for classification. The root node emphasizes the importance of the 'current\_balance' feature, specifically when it exceeds 1129. This split, achieving 100% accuracy at the root node, underscores the significant predictive power of 'current\_balance' in distinguishing between churn and non-churn. Subsequent layers further refine the classification process by assessing additional features. For instance, if the 'current\_balance' is below 1129, the decision tree further evaluates the 'average\_monthly\_balance\_prevQ'. This iterative process continues until reaching the leaf nodes, where final classifications as churn (1) or non-churn (0) are determined based on the conditions defined at each leaf.

#### 4.3 Neural Network

According to Appendix B.3, at a threshold of 0.2, the model achieves a specificity of 81.67% and a sensitivity of 66.88%, resulting in an accuracy of 78.79%. However, as the threshold increases to 0.5, specificity improves to 94.86%, leading to a higher accuracy of 84.71%. A further increase in threshold to 0.7 yields an accuracy of 83.61%. Notably, precision increases to 73.75%. In terms of feature importance, the Neural Network model identifies the 'average\_monthly\_balance' in the previous quarter as the most influential feature, followed by the 'days\_since\_the\_last transaction' and the

'customer's\_occupation\_status', particularly if they are a student. In addition, the neural network model demonstrates a strong discriminative ability with an AUC of 0.8.

### 4.4 Support Vector Machine (SVM)

The SVM model showcased varying performance across different threshold values as well. At a lower threshold of 0.2, the model achieved a balanced trade-off between specificity and sensitivity, resulting in a commendable accuracy of 83.48%. However, as the threshold increased to 0.5 and 0.7, the sensitivity of the model substantially decreased while maintaining high specificity, leading to a decrease in overall accuracy to around 80%. Notably, 'current\_balance' and 'average\_monthly\_balance\_prevQ' emerged as the most influential features, with the coefficients indicating their impact on churn prediction. Despite its slightly lower AUC value of 0.78 compared to the Neural Network model, which had an AUC of 0.8, the SVM model's performance remains significant in the context of churn prediction.

### 4.5 Comparison Between Models

The varying degree of accuracy and effectiveness have been observed across four models. Firstly, the Logistic Regression model, with an AUC of 0.744, shows a balanced trade-off between sensitivity and specificity at different thresholds. It offers moderate accuracy, with a peak at a 0.5 threshold with 81.24% accuracy. The Decision Tree model presents a higher accuracy of 83.74%, but a significantly lower AUC of 0.671. It may accurately classify a high number of cases, but its ability to distinguish between 0 and 1 is less reliable. Thirdly, NN has the best AUC of 0.80 among all, indicating a strong capability to discriminate between 0 and 1. Its ROC curve is closer to the top-left corner of the graph, reflecting a high true positive rate and a low false positive rate across thresholds. Finally, the SVM model has a value of AUC as 0.78, still demonstrates significant predictive accuracy. SVM demonstrates very high specificity at higher thresholds, but conversely lacks in model sensitivity, most significantly noted by 0.007 sensitivity at the 0.7 threshold.

Neural Network model performs the best in terms of overall predictive ability. However, to understand which model is most preferred, it is important to note the bank churn context, to which whether FN or FP is more undesirable. The SVM with high sensitivity will be desirable if the cost of FN, that is to not identify a customer as a churn risk is extremely high. This can be used in context of hedge funds and asset management companies, where asset under management (AUM) of each account are significant.

### **Conclusion**

The analysis conducted in this report uses a dataset sourced from Kaggle, encompassing 20 feature columns across 22,034 records after data cleanup. These features include a mix of categorical variables such as gender and occupation, while also incorporating numerical variables like current account balance and credit. The Neural Network model highlights the average monthly balance from the previous quarter (Q3) as the most negatively weighted feature, suggesting that significant changes in a customer's average balance are strongly associated with churn. This attribute is supported by the results from the SVM model, which also assigns a high coefficient to this attribute. Furthermore, both NN and SVM assigns high coefficients to days since last transaction, which indicates that account engagement is significantly related towards churning. Perhaps surprisingly, the branch code, which would signify branch location presents itself as a significant factor of prediction, implying that customer experience is significantly related to churning rate.

In another perspective, and as explained previously, our accuracy & AUC findings shows that banks should choose to implement either a NN or SVM, depending on their context-specific importance in identifying false positives or negatives. These findings suggest that banks should pay particular attention to changes in customer account balances over time, engagement through transactions, and the potential influence of demographic factors such as occupation. By focusing on these predictors, banks can develop targeted retention strategies aimed at mitigating churn.

We believe that our models clearly show attributes with significant impact towards churning, which is beneficial for banks to either manage or use to predict churning probability. This is especially useful in deploying churn countermeasures such as promotional rates, which would limit the impact faced by big banks from newer digital banks promoting significantly high rates.

### References

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### **Appendix A: Descriptive Analysis**

Table 1: General Statistics for Numerical Variables (22,049 Total Rows)

Variable	mean	std	min	25%	50%	75%	max
Vintage (days)	2090.38	273.47	73	1957	2153	2292	2476
age	47.93	16.39	1	36	46	60	90

dependents	0.38	1.04	0	0	0	0	52
city	800.23	431.47	0	409	848	1096	1649
current_balance	7137.71	20275.81	-5503.96	1786.13	3337.24	6808.07	1076091.29
previous_month_end_balance	7226.02	21058.19	-2998.64	1907.46	3428.88	6829.84	1001123.73
average_monthly_balance_prevQ	7185.33	19278.6	1428.69	2210.53	3595.13	6819.94	1192704.04
average_monthly_balance_prevQ2	6692.89	17093.7	-16506.1	1818.36	3381.31	6635.03	856596.51
current_month_credit	3332.01	25977.68	0.01	0.36	1.1	987.3	1764285.97
previous_month_credit	3755.8	32483.5	0.01	0.37	6.31	1128.76	2361808.29
current_month_debit	3684.06	25157.26	0.01	0.47	214.7	1574.44	1764285.97
previous_month_debit	3690.69	25086.02	0.01	0.49	227.24	1638.75	1414168.06
current_month_balance	7170.32	19597.19	-3374.18	2032.11	3503.83	6859.96	1074624.64
previous_month_balance	7184.56	20984.6	-5171.92	2091.31	3509.02	6781.01	1326486.64
days_since_last_transaction	1578.98	84.15	1512	1523	1540	1602	1877

**Table 2: General Statistics for Categorical Variables (22,049 Total Rows)** 

Variable	True Counts	Proportions (Relative Frequency)
gender_male	13407	0.608055
occupation_retired	1636	0.074198
occupation_salaried	5599	0.253934
occupation_self_employed	13421	0.608690
occupation_student	1369	0.062089
customer_nw_category_1 (net worth category)	11170	0.506599
customer_nw_category_2	7781	0.352896
customer_nw_category_3	3098	0.140505
churn	4265	0.193433

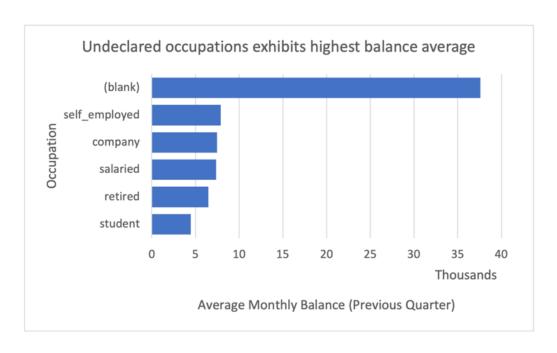


Figure 1: Original Data's Average Balance per Occupations

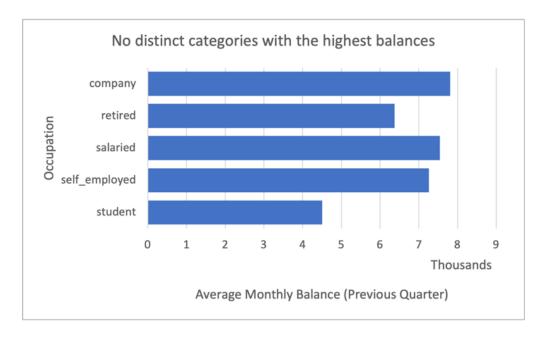


Figure 2: Cleaned Data Average Balance per Occupations

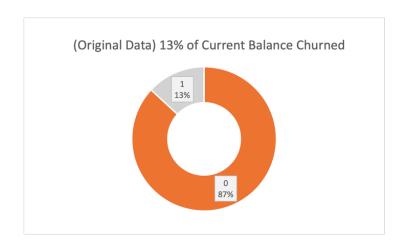


Figure 3: Original Data % of Current Balance Churned

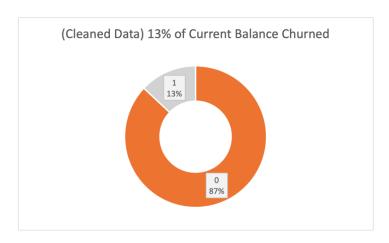


Figure 4: Cleaned Data % of Current Balance Churned

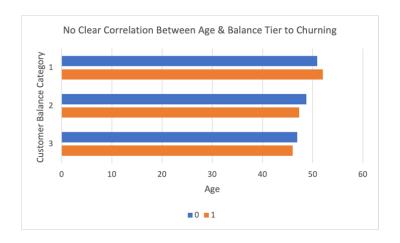


Figure 5: Cleaned Data Age & Balance Tier to Churning Statistics

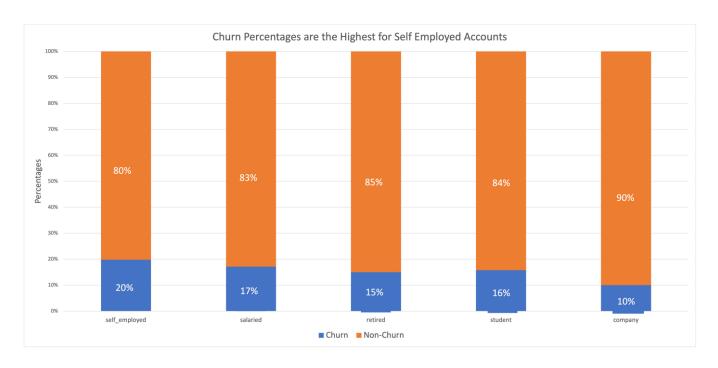


Figure 6: Cleaned Data Churn % for Account Categories

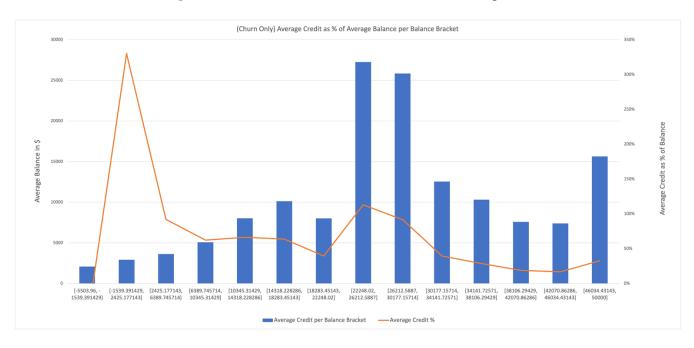


Figure 7: (Churn Only) Credit as % of Balance per Balance Bracket

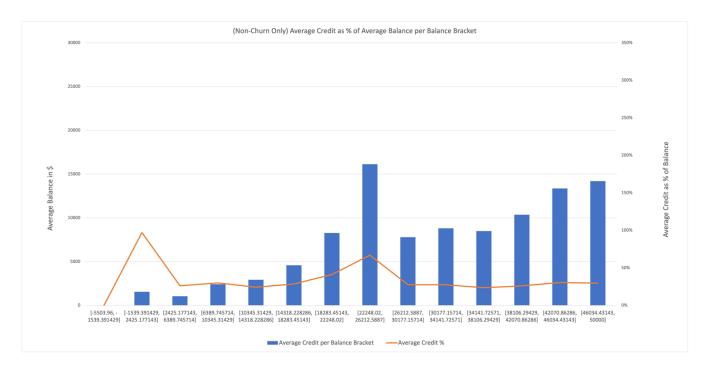


Figure 8: (Non-Churn Only) Credit as % of Balance per Balance Bracket

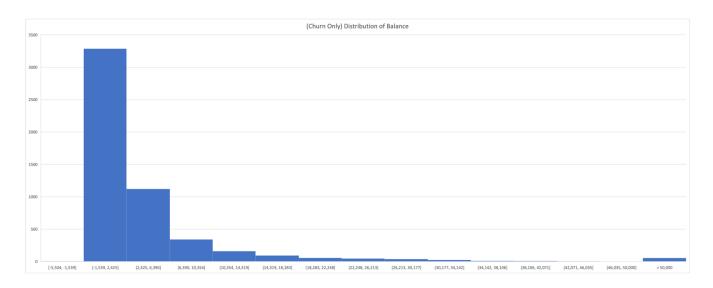


Figure 9: (Churn Only) Distribution of Balance

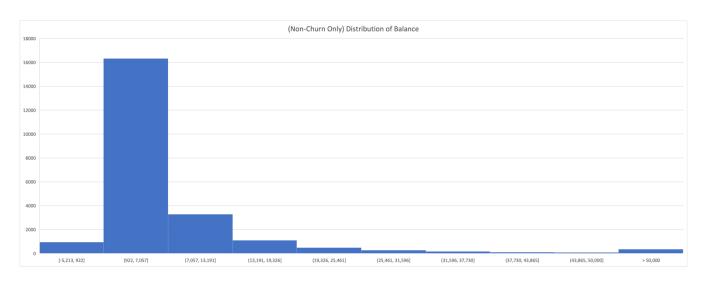


Figure 10: (Non-Churn Only) Distribution of Balance

# **Appendix B: Predictive Analysis**

# B.1 Logistic Regression

**Table 3: Logistic Regression Metrics** 

Threshold	Specificity	Sensitivity	Accuracy	Precision	
0.2	89.88%	35.80%	70.10%	67.1%	
0.5	81.28%	77.97%	81.24%	5.35%	
0.7	80.88%	81.82%	80.88%	2.61%	

**Table 4: Logistic Regression Feature Importance (All Features)** 

Feature	Z-value
vintage	0.080
age	-3.236
dependents	1.749
city	0.555
customer_nw_category	2.345
branch_code	3.633
current_balance	-14.898
previous_month_end_balance	-2.667
average_monthly_balance_prevQ	6.948
average_monthly_balance_prevQ2	-0.676
current_month_credit	-2.340
previous_month_credit	-2.242
current_month_debit	2.265
previous_month_debit	3.205
current_month_balance	2.389
previous_month_balance	0.981
days_since_last_transaction	-6.024
gender_Male	2.511
occupation_retired	0.443
occupation_salaried	0.391
occupation_self_employed	0.644
occupation_student	0.465

**Table 5: Logistic Regression Top 5 Most Important Features** 

Feature	p-value
current_balance	<2e-16
days_since_last_transaction	1.71e-09
average_monthly_balance_prevQ	3.69e-12
previous_month_debit	0.00135
age	0.00121

# **Logistic Regression Metrics for Different Thresholds**

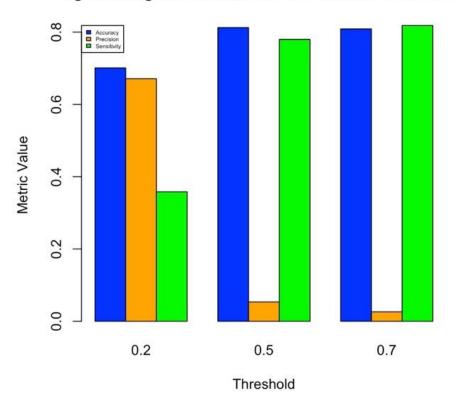
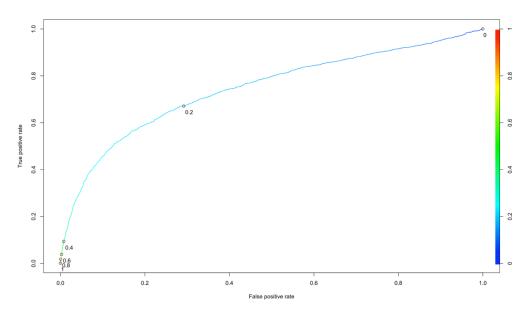


Figure 1: Logistic Regression Metrics Visualized



**Figure 2:** ROC Curve for Logistic Regression Model, AUC = 0.744

### **B.2** Decision Tree

**Table 6: Decision Tree Metrics** 

Accuracy	AUC
83.74%	67.1%

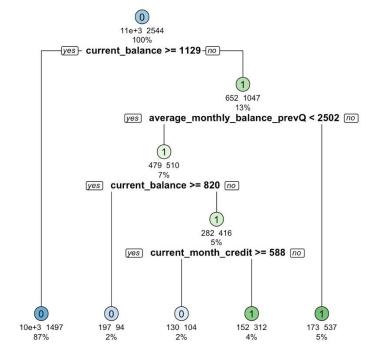


Figure 3: Decision Tree

## B.3 Neural Network

**Table 7: Neural Network Metrics** 

Threshold	Specificity	Sensitivity	Accuracy	Precision	Recall
0.2	0.8167	0.6688	78.79%	0.4694	0.6688
0.5	0.9486	0.4282	84.71%	0.6688	0.4282
0.7	0.9786	0.2481	83.61%	0.7375	0.2481

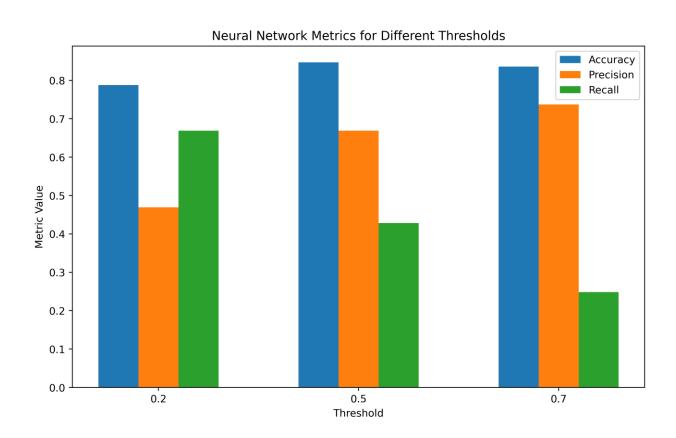


Figure 4: Neural Network Metrics Visualized

**Table 8: Neural Network Feature Importance (All Features)** 

Feature	Weight
vintage	-0.203304
age	-0.196323
dependents	-0.12701
city	0.075519
customer_nw_category	-0.137065
branch_code	-0.456122

current_balance	-0.390964
previous_month_end_balance	-0.047769
average_monthly_balance_prevQ	-1.962478
average_monthly_balance_prevQ2	0.591793
current_month_credit	-0.23809
previous_month_credit	0.231253
current_month_debit	0.39415
previous_month_debit	-0.315764
current_month_balance	0.038498
previous_month_balance	-0.280923
days_since_last_transaction	-1.066016
gender_Male	0.085199
occupation_retired	0.132822
occupation_salaried	-0.037867
occupation_self_employed	-0.163564
occupation_student	-0.60638

# **Table 9: Neural Network Top 5 Most Important Features**

Feature	Weight	
average_monthly_balance_prevQ	-1.962478	
days_since_last_transaction	-1.066016	
occupation_student	-0.60638	
average_monthly_balance_prevQ2	0.591793	
branch_code	-0.456122	

# **B.4** Support Vector Machine

# **Table 10: SVM (Support Vector Machine) Metrics**

Threshold	Specificity	Sensitivity	Accuracy	Precision
0.2	0.8996	0.5677	83.48%	0.5781
0.5	0.9992	0.0145	80.70%	0.8065
0.7	0.9997	0.007	80.60%	0.8571

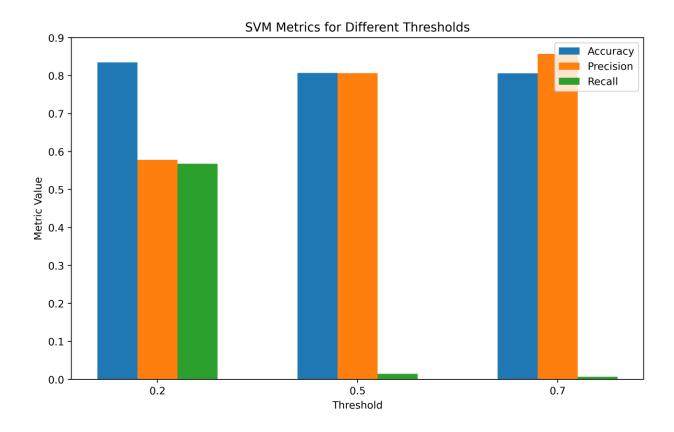


Figure 5: SVM (Support Vector Machine) Metrics Visualized

**Table 11: SVM Feature Importance (All Features)** 

Feature	Coefficient
vintage	0.000021
age	-0.000994
dependents	0.000191
city	-0.000144
customer_nw_category	0.001736
branch_code	0.000935
current_balance	-0.26136
previous_month_end_balance	0.010895
average_monthly_balance_prevQ	0.199397
average_monthly_balance_prevQ2	-0.001144
current_month_credit	-0.017453
previous_month_credit	-0.00143
current_month_debit	0.013953
previous_month_debit	0.007079
current_month_balance	0.029027

previous_month_balance	0.002237
days_since_last_transaction	0.000076
gender_Male	0.000014
occupation_retired	-0.00006
22	-0.00073
occupation_self_employed	0.000453
occupation_student	0.000477

**Table 12: SVM Top 5 Most Important Features** 

Feature	Coefficient
current_balance	-0.26136
average_monthly_balance_prevQ	0.199397
current_month_balance	0.029027
current_month_credit	-0.017453
current_month_debit	0.013953

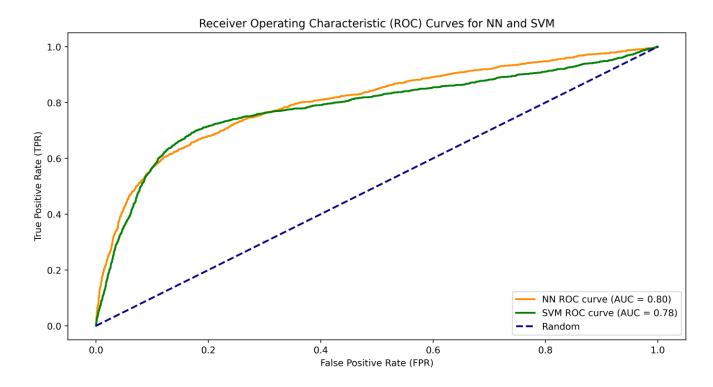


Figure 6: ROC Curve and AUC Values for Neural Network and SVM Models

### **Appendix C: Code**

### C.1 Data Preparation and Statistics

```
in I I: import numpy as no
         import pandas as pd
         file = 'data.csv'
        df = pd.read_csv(file)
        print(df.head())
          customer_id vintage age gender dependents
                                                             occupation
                                                                            city \
                                      Male
                                                    0.0 self_employed
                                                                           187.8
                          2101
                    2
                          2348
                                  35
                                       Male
                                                    0.0 self_employed
                                                                            NaN
                          2194
                                  31
                                       Male
                                                                           146.8
                                                     0.0
                                                              salaried
                                                     NaN self_employed
                           2329
                    6
                          1579
                                  42
                                       Male
                                                    2.0 self_employed 1494.0
          customer_nw_category
                                 branch_code
                                              current_balance ...
                                                       1458.71 ...
5390.37 ...
                                         755
                                        3214
                                                       3913.16 ...
                                          41
                                         582
                                                       2291.91 ...
                                         388
                                                        927.72 ...
          average_monthly_balance_prevQ average_monthly_balance_prevQ2 \
                                 1458.71
                                 7799.26
                                                                 12419.41
                                 4918.17
                                                                  2815.94
       4
                                 1643.31
                                                                  1871.12
          current_month_credit previous_month_credit current_month_debit \
                          0.28
                                                   0.20
                                                                         0.28
                                                                      5486.27
                           0.56
                           0.61
                                                   8.61
                                                                      6046,73
                           0.47
                                                   8.47
                                                                         0.47
                           0.33
                                                 714.61
                                                                      588.62
          1458.71
                         100.56
                                                6496.78
                                                                         8787.61
                         259.23
                                                5886.28
                                                                         5070.14
                        2143.33
                                                2291.91
                                                                         1669.79
                                                                         1677, 16
                       1538.86
                                               1157.15
                                                                                      1
          last_transaction
                2819-85-21
                2819-11-01
                       NaT
                2819-88-86
                2819-11-03
       [5 rows x 21 columns]
in []: df['last_transaction'] = pd.to_datetime(df['last_transaction'], errors='coerce')
In [ ]: num_rows, num_cols = df.shape
        print("Number of rows:", num_rows)
print("Number of columns:", num_cols)
df = df.dropna()
         print("\nDrop rows with null values:")
        num_rows, num_cols = df.shape
print("Number of rows:", num_rows)
print("Number of columns:", num_cols)
       Number of rows: 28361
       Number of columns: 21
      Drop rows with null values:
Number of rows: 22049
Number of columns: 21
In | | from datetime import datetime
         # Convert 'last_transaction' column to datetime format
         df['last_transaction'] = pd.to_datetime(df['last_transaction'])
        # Calculate the number of days since the last transaction
         current_date = datetime.now()
         df['days_since_last_transaction'] = (current_date = df('last_transaction')).dt.days
         # Drop 'last_transaction' column as it's no longer needed
         df = df.drop('last_transaction', axis=1)
```

```
city customer_nw_category \
187.0 2
           customer_id vintage
                                  age
66
                                        dependents
                            2101
                                                8.8
                            1579
                                    42
                                                     1494.0
                                    42
                                                      1096.0
                            1923
                                                8.8
                                    72
                                                8.8
                                                     1020.0
                            2048
                            2009
                                    46
                                                0.0
                                                      623.0
                                                                                    2
           branch_code
                        current_balance previous_month_end_balance \
                    755
                                  1458.71
927.72
                                                                 1458.71
                    388
                                                                 1481.72
                  1666
                                15282.20
                                                                16859.34
        6
                                  7886.93
                                                                 7714.19
                   317
                                10096.58
                                                                 8519.53
          average_monthly_balance_prevQ \dots previous_month_debit \ 1458.71 \dots 8.28
                                                                 8.28
1538.86
                                   1643.31 ...
                                  15211.29 ...
                                                                  286.87
                                   7859.74
                                                                  439.26
                                             ...
                                   6511.82 ...
                                                                 5688.44
           current_month_balance previous_month_balance churn \
                          1458.71
                                                     1458.71
                          1157.15
                                                     1677.16
                         15719.44
                                                    15349.75
                          7076.86
                                                     7755.98
                          8563.84
                                                    5317.04
           days_since_last_transaction gender_Male occupation_retired \
                                    1736
                                                  True
                                    1578
1572
                                                  True
                                                                       False
                                                 False
                                                                       false
                                    1610
                                                  True
                                                                       False
                                    1684
                                                  True
           occupation_salaried occupation_self_employed occupation_student
                          False
False
                                                       True
True
                                                                             False
False
                          False
                                                                             false
                                                       False
       6
                          False
                                                                             False
                          False
                                                        True
                                                                             False
        I5 rows x 24 columns!
In | |: # Display general statistics of the DataFrame rounded to 2 decimal places
statistics_df = df.describe().round(2)
         # Display the first few rows of the rounded DataFrame print(statistics_df) \,
```

```
1 | 100
                                                                city customer_nw_category branch_code current_balance previous_month_
         count
                   22049.00 22049.00 22049.00
                                                  22049.00 22049.00
                                                                                 22049.00
                                                                                               22049.00
                                                                                                               22049.00
                    15112.23 2090.38
                                         47.93
                                                      0.38
                                                             800.23
                                                                                      2.21
                                                                                                 874,44
                                                                                                                7137,71
                    8738.14
                               273.47
                                                              431.47
                                                                                      0.67
                                                                                                 904.28
                                                                                                               20275.81
                                          16.39
                                                       1.04
           atd
           min
                       1.00
                              73.00
                                         1.00
                                                      0.00
                                                               0.00
                                                                                      1.00
                                                                                                  1.00
                                                                                                               -5503.96
                              1957.00
                                                             409.00
                                                                                                                1786.13
          25%
                    7519.00
                                         36.00
                                                      0.00
                                                                                      2.00
                                                                                                 159.00
          50%
                    15113.00 2153.00
                                         46.00
                                                      0.00
                                                             848.00
                                                                                      2.00
                                                                                                 531.00
                                                                                                                3337.24
          75%
                   22684.00 2292.00
                                         60.00
                                                      0.00
                                                             1095.00
                                                                                      3.00
                                                                                                1374.00
                                                                                                                6808.07
                   30301.00 2476.00
                                         90.00
                                                     52.00
                                                             1649.00
                                                                                      3.00
                                                                                                4782.00
                                                                                                             1076091.29
In [ ]: # Colculate counts for each categorical variable
         counts = df_encoded[['gender_Male', 'occupation_retired', 'occupation_salaried', 'occupation_self_employed', 'occupation_
         # Calculate proportions for each categorical variable
         proportions = counts / len(df_encoded)
         # Create a DataFrame to display the counts and proportions
         categorical_stats = pd.DataFrame({
              'Counts': counts,
              'Proportions (Relative Frequency)': proportions
         # Display the statistics for categorical variables
         print(categorical_stats)
                                  Counts Proportions (Relative Frequency)
13407 0.608055
        pender Male
        occupation_retired
                                                                    0.074198
                                     1636
        occupation_salaried
                                     5500
                                                                    0.253934
        occupation_self_employed
                                    13421
                                                                    0.608690
        occupation_student
                                     1369
                                                                    0.062089
        churn.
                                     4265
                                                                    0.193433
        customer_mw_category
                                    48781
                                                                    2.212391
Im | | categorical_stats
                                  Counts Proportions (Relative Frequency)
                     gender Male 13407
                                                               0.608055
                occupation_retired
                                    1636
                                                               0.074198
               occupation salaried
                                                               0.253934
                                    5599
          occupation_self_employed
                                    13421
                                                               0.608890
               occupation student
                                    1369
                                                               0.062089
                                   4265
                                                               0.193433
                                                               2.212391
            customer_nw_category 48781
In [ ]: # Replace 'branch_code' with the actual column name in your DataFrame
         branch_counts = df_encoded('customer_nw_category').value_counts()
branch_proportions = branch_counts / len(df_encoded)
         'Proportions (Relative Frequency)': branch_proportions
         # Display the statistics for 'branch_code'
         print(branch stats)
                              Counts Proportions (Relative Frequency)
        customer mw category
                               11170
                                                                0.506599
                                7781
                                                                8.352896
                                389B
                                                                8.148505
In []: W Replace 'branch_code' with the actual column name in your DataFrame
    branch_counts = df_encoded('branch_code').value_counts()
         branch_proportions = branch_counts / len(df_encoded)
         # Create a DataFrame to display the counts and proportions for 'branch_code'
```

customer\_id vintage

age dependents

```
customer_id
22849.00
                               age
22049.00
                     vintage
                                          dependents
                                                           city \
                     22849.88
                                                       22849.00
                                             22849.00
count
nean
           15112.23
                      2898.38
                                   47.93
                                                 0.38
                                                         888.23
std
           8738.14
                       273.47
                                   16.39
                                                 1.04
                                                         431.47
                        73.00
                                    1.00
min
              1.00
                                                 0.00
                                                           8.00
           7519.00
254
584
                      1957.88
                                                         489.88
                                   36.00
                                                 0.00
          15113.00
                                   46.00
                                                 0.00
                                                         848.00
75%
           22684.00
                      2292.88
                                   60.00
                                                 0,00
                                                         1896.00
max
          38301.00
                      2476.88
                                   90,00
                                                52,00
                                                        1649.00
       customer_nw_category branch_code
                                            current_balance \
count
                    22849.88
                                  22849.88
                                                    22849.88
                       2.21
                                    874,44
                                                     7137.71
mean
std
                        8.67
                                    964.28
                                                    20275.81
min
25%
                                    1,88
                        1.88
                                                    -5583.96
                                                     1786.13
                        2.88
58%
75%
                        2.00
                                    531.00
                                                     3337.24
                        3.88
                                   1374.88
                                                     6888.87
                        3,88
                                   4782.88
                                                  1076091.29
max
       previous_month_end_balance average_monthly_balance_prevQ \
count
                           22849.00
                                                           22849.00
nean
                           7226.02
                                                             7185.33
                          21858.19
std
                                                            19278.60
nin
                           -2998,64
                                                             1428.69
254
584
                            1987.46
                                                             2210.53
                            3428.88
                                                             3595.13
754
                            6829.84
                                                             6819.94
                        1881123.73
                                                         1192784.84
max
       average_monthly_balance_prevQ2 current_month_credit \ 22049.00 22849.00
count
                                6692.89
                                                       3332.81
                                                      25977.68
std
                               17093.70
min
                              -16506.10
25%
                                1818.36
                                                          8.36
584
754
                                3381.31
6635.03
                                                          1.10
                                                        987.30
max
                              856596.51
                                                    1764285.97
       previous_month_credit current_month_debit previous_month_debit \
count
                     22849.88
                                           22849.00
                                                                   22849.88
                                             3684.06
mean
std
                      3755.88
                                                                    3698.69
                     32483.58
                                            25157.26
                                                                   25086.82
                         0.01
                                               0.01
                                                                       8.81
min
25%
50%
                         6.31
                                              214.70
                                                                     227.24
                      1128.76
75%
                                             1574.44
                                                                    1638.75
                   2361888.29
                                         1764285.97
                                                                 1414168.06
max
       current_month_balance previous_month_balance
                                                             churn \
                                              22049.00 22849.00
count
                     22849.88
                                              7184.56
20984.60
nean
                      7178.32
                                                             0.19
std
                     19597, 19
                                                              0.39
                      -3374.18
                                               -5171.92
nin
254
584
                      2032,11 3503,83
                                                2091.31 3509.02
                                                             0.00
754
                      6859.96
                                                6781.01
                                                              0.00
                   1074624.64
                                            1326486.64
max
                                                              1.00
       days_since_last_transaction
count
                           22849.00
                            1578.98
mean
std
                               84.15
                             1512.00
min
254
                             1523.00
58%
                             1540.00
75%
                             1602.00
                             1877.00
MEX
```

Im [ ]: statistics\_df

```
'Proportions (Relative Frequency)': branch_proportions
            33
            # Display the statistics for 'branch_code'
           print(branch_stats)
                            Counts Proportions (Relative Frequency)
          branch_code
                                                                           0.005624
          19
                                 129
                                                                           0.005442
                                 104
                                                                           0.004717
          16
                                   92
                                                                           0.004173
          8
                                  84
                                                                           0.003818
                                 ...
                                                                           0.000045
          2413
          3318
                                                                           0.000045
          2382
          2329
                                                                           0.000045
          4194
                                                                           0.000045
          12887 rows x 2 columns1
in | from sklearn.model_selection import train_test_split
            seed = 18
            x = df_encoded.dropna().drop(['churn', 'customer_id'], axis=1)
             y = df_encoded['churn']
             feature_names = x.columns
            # Split the data into train and test sets
           x train, x test, y train, y test = train test_split(x, y, test_size=0.4, random_state=seed)
print("Number of rows in the training set (x_train):", x_train.shape(0))
print("Number of rows in the testing set (x_test):", x_test_shape(0))
print("Number of rows in the training set (y_train):", y_train.shape(0))
print("Number of rows in the testing set (y_test):", y_test_shape(0))
          Number of rows in the training set (x_train): 13229
          Number of rows in the testing set (x_test): BB20
         Number of rows in the training set (y_train): 13229
Number of rows in the testing set (y_test): 8820
is | |: print(y_test)
         24384
          3649
          22436
          2626
          16843
          25605
          19476
          15625
          3441
          575
          Name: churn, Length: 8828, dtype: int64
In [ ]: # Create DataFrames for x_train, x_test, y_train, and y_test
            df_x_train = pd.DataFrame(x_train, columns=x.columns) # assuming x is a DataFrame
df_x_test = pd.DataFrame(x_test, columns=x.columns)
            df_y_train = pd.DataFrame(y_train, columns=('churn')) # assuming y Is a Series or ID array
            df_y_test = pd.DataFrame(y_test, columns=['churn'])
            # Specify file paths for CSV export
x_train_file_path = 'x_train.csv'
x_test_file_path = 'x_test.csv'
y_train_file_path = 'y_train.csv'
y_test_file_path = 'y_test.csv'
            # Export DataFrames to CSV files
            df_x_train.to_csv(x_train_file_path, index=False)
            df_x_test.to_csv(x_test_file_path, index=False)
df_y_train.to_csv(y_train_file_path, index=False)
df_y_test.to_csv(y_test_file_path, index=False)
```

### C.2 Modeling: Logistic Regression and Decision Tree

#### # Logistic Regression

```
library(glmnet)
```

x\_train <- read.csv("/Users/yalichen/Documents/MSCI433/Project/x\_train.csv")</pre>

x\_test <- read.csv("/Users/yalichen/Documents/MSCI433/Project/x\_test.csv")</pre>

```
y_train <- read.csv("/Users/yalichen/Documents/MSCI433/Project/y_train.csv")</pre>
y_test <- read.csv("/Users/yalichen/Documents/MSCI433/Project/y_test.csv")</pre>
y_train <- as.factor(y_train$churn)</pre>
train_data <- cbind(y_train, x_train)</pre>
# Fit logistic regression model
logit_model <- glm(y_train ~ ., data = train_data, family = "binomial")</pre>
summary(logit_model)
# Predict on the test set
predictions <- predict(logit_model, newdata = x_test, type = "response")</pre>
# Convert predicted probabilities to binary predictions (0 or 1)
binary_predictions <- ifelse(predictions > 0.2, 1, 0)
# Sensitivity (TP) Specificity (TN)
y_test_vector <- y_test$churn</pre>
conf_matrix <- table(binary_predictions, y_test_vector)</pre>
conf_matrix
TN <- conf_matrix[1, 1]</pre>
FP <- conf_matrix[1, 2]</pre>
FN <- conf_matrix[2, 1]</pre>
TP <- conf_matrix[2, 2]</pre>
sensitivity <- TP / (TP + FN)
specificity <- TN / (TN + FP)</pre>
precision <- TP / (TP + FP)</pre>
accuracy <- (TP + TN) / sum(conf_matrix)</pre>
print("Confusion Matrix:")
print(conf_matrix)
print(paste("Sensitivity:", sensitivity))
print(paste("Specificity:", specificity))
print(paste("Precision:", precision))
print(paste("Accuracy:", accuracy))
# Define threshold values and corresponding metric values
threshold <- c(0.2, 0.5, 0.7)
sensitivity <- c(35.80, 77.97, 81.82)/100
```

```
accuracy <- c(70.10, 81.24, 80.88)/100
precision <- c(67.1, 5.35, 2.61)/100
# Create a matrix containing metric values
metric_values <- rbind(accuracy, precision,sensitivity)</pre>
metric_names <- c("Accuracy", "Precision", "Sensitivity")</pre>
# Plot bar chart
barplot(metric_values, beside = TRUE, col = c("blue", "orange", "green" ),
        main = "Logistic Regression Metrics for Different Thresholds", xlab = "Threshold", ylab =
"Metric Value",
        legend.text = metric_names, args.legend = list(x = "topleft",cex = 0.4),
        names.arg = threshold)
# Plot ROC
library(ROCR)
test probabilities <- predict(logit model, newdata = x test, type = "response")</pre>
roc curve <- prediction(test probabilities,y test)</pre>
ROCRperf = performance(roc_curve, "tpr","fpr")
plot(ROCRperf)
plot(ROCRperf, colorize = TRUE)
plot(ROCRperf, colorize = TRUE, print.cutoffs.at = seq(0,1,0.1))
plot(ROCRperf, colorize = TRUE, print.cutoffs.at = seq(0,1,0.2), text.adj=c(-0.2,2.0))
# Compute AUC
library(pROC)
str(roc curve)
# Extract TPR and FPR
tpr <- ROCRperf@y.values[[1]]</pre>
fpr <- ROCRperf@x.values[[1]]</pre>
# Compute AUC
roc_auc <- sum(diff(fpr) * tpr[-length(tpr)])</pre>
cat("AUC:", roc auc, "\n")
# Decision Tree
library(rpart)
```

```
library(rpart.plot)
train_data <- cbind(y_train, x_train)</pre>
# Fit decision tree model
tree_model <- rpart(y_train ~ ., data = train_data, method = "class")</pre>
# Make predictions on the test set
predictions <- predict(tree_model, newdata = x_test, type = "class")</pre>
predictions_prob <- predict(tree_model, newdata = x_test, type = "prob")</pre>
# Ensure y_test is treated as a vector
y_test <- as.vector(y_test)</pre>
y_test_vector <- as.vector(y_test$churn)</pre>
library(pROC)
roc_result <- roc(y_test_vector, predictions_prob[,2])</pre>
auc_value <- auc(roc_result)</pre>
# Evaluate performance
accuracy <- mean(predictions == y_test_vector)</pre>
print(paste("Accuracy of Decision Tree Model:", accuracy))
print(paste("AUC of the Decision Tree model:", auc_value))
rpart.plot(tree_model, yesno = 2, type = 2, extra = 101, under = TRUE, cex = 0.8)
```

### C.3 Modeling: Neural Network and Support Vector Machine (SVM)

#### Neural Network

CHAT GPT: https://chat.openal.com/share/57270119-700f-4878-b12c-b8d21c472fab

```
import torch
import torch.nn as nn
import torch.optim as optim
from torch.utils.data import TensorDataset, DataLoader
from sklearn.model_selection import train_test_split
from sklearn.preprocessing import StandardScaler
from sklearn.metrics import accuracy_score, precision_score, recall_score, fl_score, confusion_matrix
```

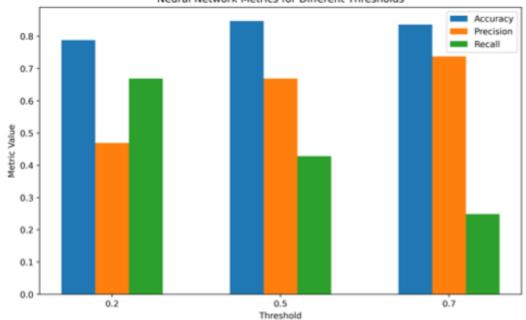
```
import numpy as no
           # Check if a GPU is available and move tensors to GPU device = torch.device("cuda:8" if torch.cuda.is_available() else "cpu")
           # Assuming x_train, y_train, x_test, y_test are your training and testing data # Standardize the features (optional but recommended for neural networks)
           scaler = StandardScaler()
           x_train = scaler.fit_transform(x_train)
x_test = scaler.transform(x_test)
           # Convert NumPy arrays to PyTorch tensors and move to GPU
           train_x_tensor = torch.FloatTensor(x_train).to(device) train_x_tensor = torch.FloatTensor(x_train).to(device) = Convert to NumPy array
           test_x_tensor = torch.FloatTensor(x_test).to(device)
           # Convert y_test to NumPy array and then to PyTorch tensor test_y_tensor = torch.FloatTensor(y_test.values).view(=1, 1).to(device) # Convert to NumPy array
           # Create a custom neural network class
class SimpleWV(nm.Module):
                def __init__(self):
                     super(SimpleNN, self).__init__()
                     self.flatten = nn.flatten()
                     self.fc1 = nn.Linear(x_train.shape[1], 64)
                     self.relu1 = nn.ReLU()
self.fc2 = nn.Linear(64, 32)
                    self.relu2 = nn.ReLU()
self.fc3 = nn.Linear(32, 1)
                     self.sigmoid = nn.Sigmoid() # Add a sigmoid activation for binary classification
                def forward(self, x):
                     x = self.flatten(x)
                     x = self.fcl(x)
                     x = self.relul(x)
                     x = self.fc2(x)
                     x = self.relu2(x)
x = self.fc3(x)
                     x = self.sigmoid(x) # Apply sigmoid activation for binary classification
                     return x
          # Instantiate the model and move to GPU model = SimpleMM().to(device)
           # Define the loss function and optimizer
criterion = nn.BCELoss() # Binary Cross Entropy Loss for binary classification
           optimizer = optim.Adam(model.parameters(), lr=0.005)
           # Convert data to DataLoader for batching, with pin_memory=True
           train_data = TensorDataset(train_x_tensor, train_y_tensor)
train_loader = DataLoader(train_data, batch_size=32, shuffle=True, num_workers=4, pin_memory=True)
           # Training loop
           epochs = 38
           for epoch in range(epochs):
                model.train()
for inputs, labels in train_loader:
                     optimizer.zero_grad()
                     outputs = model(inputs)
                     loss = criterion(outputs, labels)
                     loss.backward()
                     optimizer.step()
           model.eval()
Out! I: SimpleNN!
             (flatten): Flatten(start_dim=1, end_dim=-1)
              (fc1): Linear(in_features=22, out_features=64, bias=True)
              (retul): ReLU()
              (fc2): Linear(in_features=64, out_features=32, bias=True)
              (relu2): ReLU()
              (fc3): Linear(in_features=32, out_features=1, bias=True)
             (sigmoid): Sigmoid()
In [ ]: import matplotlib.pyplot as plt
           import numpy as no
           # Initialize lists to store metric values for different thresholds
           thresholds = [0.2, 0.5, 0.7]
accuracy_values = []
           precision_values = []
           recall_values = []
```

For Threshold: 0.2 Specificity: 0.8167 Sensitivity: 0.6688 Test Accuracy: 78.79% Precision: 0.4694 Recall: 0.6688

For Threshold: 0.5 Specificity: 0.9486 Sensitivity: 0.4282 Test Accuracy: 84.71% Precision: 0.6688 Recall: 0.4282

For Threshold: 0.7 Specificity: 0.9786 Sensitivity: 0.2481 Test Accuracy: 83.61% Precision: 0.7375 Recall: 0.2481

### Neural Network Metrics for Different Thresholds



```
In []: # Extract the weights from the first layer
    weights_first_layer = model.fcl.weight.detach().numpy()

weights_df = pd.DataFrame({'Feature': feature_names, 'Weight': weights_first_layer(0)})

# Display the DataFrame
print(weights_df)
```

```
Feature
                                                           Weight
                                              vintage -0.283384
                                                   age -0.196323
                                         dependents -0.127810
                                                 city 0.075519
         4
                            customer_nw_category -0.137865
                                       branch_code -0.456122
                                   current_balance -0.398964
               previous_month_end_balance =0.847769
average_monthly_balance_prevQ =1.962478
              average_monthly_balance_prevQ2 0.591793
                           current_month_credit -0.238898
         10
                          previous month credit 0.231253
         11
         12
                             current_month_debit 0.394150
                          previous_month_debit -0.315764
current_month_balance 0.038498
         13.
         14
                previous_month_balance -0.288923
days_since_last_transaction -1.866816
         15
         16
         17
                                       gender_Male 0.885199
                              occupation_retired 0.132822
         18
                      occupation_salaried -0.837867
occupation_self_employed -0.163564
         19
         21
                              occupation student -0.686388
In []: # Sort the weights DataFrame by absolute values of weights
weights_df['Absolute Weight'] = weights_df['Weight'].abs()
sorted_weights_df = weights_df.sort_values(by='Absolute Weight', ascending=False)
           # Display the top 5 features
top5_features_nn = sorted_weights_df.head(5)
           print("Top 5 Relevant Features:")
print(top5_features_nn[('Feature', 'Weight']])
         Too 5 Relevant Features:
                                             Feature
                                                            Weight
              average_monthly_balance_prev0 -1.962478
                  days_since_last_transaction -1.866816
         16
                              occupation_student -0.686388
         21
              average_monthly_balance_prevQ2 0.591793
branch code -0.456122
```

Here's what positive and negative coefficients typically mean:

#### Positive Coefficient:

A positive weight for a feature means that an increase in the value of that feature is associated with an increase in the output (activation) of the neuron it is connected to. In the context of the first layer, where input features are connected to neurons, a positive weight suggests that an increase in the value of the corresponding feature contributes positively to the activation of the neuron.

#### Negative Coefficient:

A negative weight for a feature means that an increase in the value of that feature is associated with a decrease in the output (activation) of the neuron it is connected to. In the first layer, a negative weight suggests that an increase in the value of the corresponding feature contributes negatively to the activation of the neuron.

#### SVM

```
In [ ]: from sklearn.swm import SVC
    from sklearn.metrics import accuracy_score, precision_score, recall_score, fl_score, confusion_matrix
    scaler = StandardScaler()
    x_train_scaled = scaler.fit_transform(x_train)
    x_test_scaled = scaler.transform(x_test)

    svm_model = SVC(kernel='linear', C=1.0, random_state=42, probability=True)
    svm_model.fit(x_train_scaled, y_train)

    svm_probabilities = svm_model.predict_proba(x_test_scaled)[:, 1]

import matplotlib.pyplot as plt
    import numpy as np

# Define multiple thresholds
    thresholds = [0.2, 0.5, 0.7]

# Initialize lists to store metric values
    accuracy_values = []
    precision_values = []
    for threshold in thresholds:
```

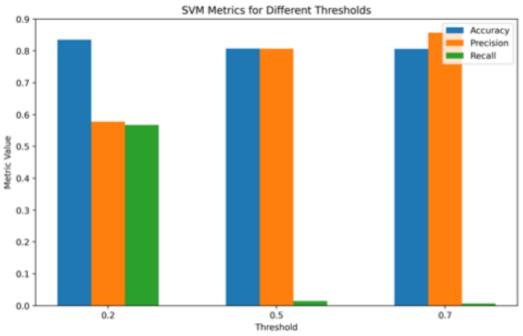
32

```
# Apply the threshold to convert probabilities into binary predictions
svm_predictions = (svm_probabilities >= threshold).astype(int)
       # Confusion matrix
       cm = confusion_matrix(y_test, svm_predictions)
       # Calculate specificity and sensitivity
       true_negative = cm[0, 0]
false_positive = cm[0, 1]
false_negative = cm[1, 0]
       true_positive = cm[1, 1]
       specificity = true_negative / (true_negative + false_positive)
sensitivity = true_positive / (true_positive + false_negative)
       # Calculate metrics
       svm_accuracy = accuracy_score(y_test, svm_predictions)
svm_precision = precision_score(y_test, svm_predictions)
svm_recall = recall_score(y_test, svm_predictions)
       # Append metric values to lists
       accuracy_values.append(svm_accuracy)
precision_values.append(svm_precision)
recall_values.append(svm_recall)
       # Print metrics
       print(f'\nFor SVM Threshold: {threshold}')
print(f'Specificity: {specificity:.4f}')
print(f'Sensitivity: {sensitivity:.4f}')
       # Print confusion matrix
print(f'Confusion Matrix:\n{cm}')
       print(f'Test Accuracy: {svm_accuracy * 100:.2f}%')
print(f'Precision: {svm_precision:.4f}')
       print(f'Recall: {sym_recall:.4f}')
# Add more print statements if needed (F1 Score, Confusion Matrix, Specificity, Sensitivity)
# Plotting
fig, ax = plt.subplots(figsize=(10, 6), dpi=400)
bar_width = 0.2
bar_positions = np.arange(len(thresholds))
# Bar plots for accuracy, precision, and recall
ax.bar(bar_positions - bar_width, accuracy_values, bar_width, label='Accuracy')
ax.bar(bar_positions, precision_values, bar_width, label='Precision')
ax.bar(bar_positions + bar_width, recall_values, bar_width, label='Recall')
# Set labels and title
ax.set_xticks(bar_positions)
ax.set_xticklabels(thresholds)
ax.set_xticklabels(thresholds)
ax.set_vlabel('Threshold')
ax.set_ylabel('Metric Value')
ax.set_title('SVM Metrics for Different Thresholds')
ax.legend()
# Show the plot
plt.show()
```

For SVM Threshold: 0.2
Specificity: 0.8996
Sensitivity: 0.5677
Confusion Matrix:
[[6386 713]
I 744 9771]
Test Accuracy: 83.48%
Precision: 0.5761
Recall: 8.5677

For SVM Threshold: 0.5
Specificity: 0.9992
Sensitivity: 0.0145
Confusion Matrix:
I[7093 6]
[1696 25]]
Test Accuracy: 80.70%
Precision: 0.8065
Recall: 0.0145

For SVM Threshold: 0.7
Specificity: 0.9997
Sensitivity: 0.0070
Confusion Matrix:
[[7097 2]
I]709 12]]
Test Accuracy: 80.60%
Precision: 0.8571
Recall: 0.0870



```
In []: coefficients = sym_model.coef_
    coefficients_df = pd.DataFrame({'Feature': feature_names, 'Coefficient': coefficients[0]})
# Display the DataFrame
print(coefficients_df)
```

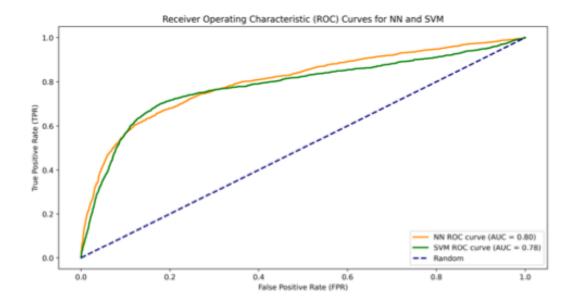
```
Feature Coefficient
                                            8.888821
                               vintage
                                            -8.888994
                           dependents
                                            8.888191
                                  city
                                            -0.000144
4
                customer_nw_category
                                            8.881736
                                            8.888935
                         branch code
                     current_balance
     previous_month_end_balance
average_monthly_balance_prev0
                                            0.010895
                                            8.199397
    average_monthly_balance_prevQ2
                                           -8.001144
10
               current_month_credit
                                           -8.817453
              previous month credit
                                           -8.881430
11
12
                 current_month_debit
                                            0.013953
              previous_month_debit
current_month_balance
13.
                                            8.887879
14
                                            8.829827
15
             previous_month_balance
                                            0.002237
       days_since_last_transaction
16
                                            8.888876
17
                         gender_Male
                                            8.888814
                 occupation_retired
18
                                           -8.888858
           occupation_salaried
occupation_self_employed
                                           -8.888738
19
                                            8.000453
21
                  occupation student
                                            0.000477
```

Positive Coefficient: A positive coefficient for a feature means that an increase in the value of that feature is associated with the prediction of the positive class for class 1 in binary classification).

Negative Coefficient: Conversely, a negative coefficient for a feature means that an increase in the value of that feature is associated with the prediction of the negative class (or class 0 in binary classification).

```
In [ ]: # Sort the coefficients DataFrame by absolute values of coefficients
    coefficients_df['Absolute Coefficient'] = coefficients_df['Coefficient'].abs()
    sorted_coefficients_df = coefficients_df.sort_values(by='Absolute Coefficient', ascending=False)
               W Display the top 5 features
               top5_features = sorted_coefficients_df.head(5)
print("Top 5 features:")
               print(top5_features[('Feature', 'Coefficient']])
             Top 5 Features:
                                                           Feature Coefficient
                                             current_balance
                                                                              -0.261360
                   average_monthly_balance_prevQ
                                                                                 8.199397
                                  current_month_balance
                                                                                 0.029027
             10
                                   current month credit
                                                                                -8.817453
                                     current_month_debit
from sklearn.metrics import roc curve, auc
               # Compute ROC curve and AUC for Neural Network
               nn_fpr, nn_tpr, nn_thresholds = roc_curve(y_test, nn_y_prob)
nn_roc_auc = auc(nn_fpr, nn_tpr)
               # Compute RDC curve and AUC for SVM
               svm_fpr, svm_tpr, svm_thresholds = roc_curve(y_test, svm_probabilities)
svm_roc_auc = auc(svm_fpr, svm_tpr)
               # Plot ROC curves for both models
              # Plot ABC curves for both models
plt.figure(figsize=(12, 6),dpi=400)
plt.plotlnn_fpr, nm_tpr, color='darkorange', lw=2, label=f'NN ABC curve (AUC = (nn_roc_auc:.2f))')
plt.plotlisws_fpr, svm_tpr, color='darkorange', lw=2, label=f'SVM RBC curve (AUC = (svm_roc_auc:.2f))')
plt.plotl[0, 1], [0, 1], color='navy', lw=2, linestyle='--', label='Random')
plt.xlabel('False Positive Rate (FPR)')
plt.ylabel('True Positive Rate (TPR)')
plt.title('Receiver Operating Characteristic (RBC) Curves for NN and SVM')
abl logand(largicang right')
               plt.legend(loc='lower right')
               plt.show()
```

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## C.3 Generative AI Documentation: ChatGPT

# **Drop Null Columns**

February 28, 2024

## Anonymous

drop all rows in my df with null values

ChatGPT

### **ChatGPT**

Certainly! If you want to drop all rows with null values in a DataFrame, you can use the **dropna**() method in pandas. Here's an example assuming you have a DataFrame called **df**:

pythonCopy code

import pandas as pd # Assuming df is your DataFrame df = df.dropna() # Now, df has no rows with null values

This will remove all rows that contain at least one null value in any column. If you want to remove rows only if they have null values in specific columns, you can specify the subset parameter:

pythonCopy code

# Assuming you want to drop rows with null values in columns 'column1' and 'column2' df = df.dropna(subset=['column1', 'column2'])

Make sure to replace 'column1' and 'column2' with the actual column names from your DataFrame.

## Anonymous

now split the data set into train and test using a seed

ChatGPT

## **ChatGPT**

Certainly! To split your DataFrame into training and testing sets using a seed for reproducibility, you can use the **train\_test\_split** function from the **sklearn.model\_selection** module. Here's an example:

pythonCopy code

import pandas as pd from sklearn.model\_selection import train\_test\_split # Assuming df is your DataFrame # Set a seed for reproducibility seed = 42 # Split the data into features (X) and target variable (y), adjust this based on your DataFrame structure # For example, if your target variable is in a column called 'target', you can do: # X = df.drop('target', axis=1) # y = df['target'] X = df.dropna() # Using the DataFrame after dropping null values for simplicity y = df['target\_column'] # Replace 'target\_column' with your actual target column name # Split the data into train and test sets X\_train, X\_test, y\_train, y\_test = train\_test\_split(X, y, test\_size=0.2, random\_state=seed) # Now you have X\_train, X\_test, y\_train, y\_test to use in your machine learning model

Make sure to replace 'target\_column' with the actual name of your target column. The test\_size parameter in train\_test\_split controls the proportion of data used for testing (here set to 20%). The random\_state parameter is set to the seed value for reproducibility.

### Anonymous

do i need to drop the target column from x?

ChatGPT

## **ChatGPT**

Yes, you should drop the target column from the feature set (X) because the target column contains the labels or outcomes that you are trying to predict. In a typical machine learning workflow, you want to separate your features (X) from your target variable (y).

Here's the modified example:

pythonCopy code

import pandas as pd from sklearn.model\_selection import train\_test\_split # Assuming df is your DataFrame # Set a seed for reproducibility seed = 42 # Split the data into features (X) and target variable (y), adjust this based on your DataFrame structure # For example, if your target variable is in a column called 'target', you can do: # X = df.drop('target', axis=1) # y = df['target'] X = df.dropna().drop('target\_column', axis=1) # Drop the target column from features y = df['target\_column'] # Replace 'target\_column' with your actual target column name # Split the data into train and test sets X\_train, X\_test, y\_train, y\_test = train\_test\_split(X, y, test\_size=0.2, random\_state=seed) # Now you have X\_train, X\_test, y\_train, y\_test to use in your machine learning model

Make sure to replace 'target\_column' with the actual name of your target column. This ensures that your features (**X**) only contain the independent variables, and your target variable (**y**) contains the variable you want to predict.

## Anonymous

print the number of rows in train and test sets

ChatGPT

#### ChatGPT

Certainly! You can use the **shape** attribute of DataFrames to print the number of rows in the train and test sets. Here's how you can do it:

pythonCopy code

print("Number of rows in the training set (X\_train):", X\_train.shape[0]) print("Number of rows in the testing set (X\_test):", X\_test.shape[0])

This will print the number of rows in the **X\_train** and **X\_test** DataFrames. If you're interested in the number of rows in the corresponding target sets (**y\_train** and **y\_test**), you can use the same approach:

pythonCopy code

print("Number of rows in the training set (y\_train):", y\_train.shape[0]) print("Number of rows in the testing set (y\_test):", y\_test.shape[0])

This will give you the count of rows in both the features and target sets for both training and testing data.

## Anonymous

fix this syntax: print(df.rows())

ChatGPT

## **ChatGPT**

It seems like you want to print the number of rows in the DataFrame. The correct method to get the number of rows in a DataFrame in pandas is **shape**. Here's the corrected syntax:

pythonCopy code

print(df.shape[0])

This will print the number of rows in the DataFrame **df**.

## Anonymous

what if i want rows and cols

ChatGPT

#### **ChatGPT**

If you want to print both the number of rows and columns in the DataFrame, you can use the **shape** attribute, which returns a tuple with the number of rows and columns. Here's the updated syntax:

pythonCopy code

num\_rows, num\_cols = df.shape print("Number of rows:", num\_rows) print("Number of columns:",
num\_cols)

This will print the number of rows and columns in the DataFrame df.

## Anonymous

can u also drop the customer id column: from sklearn.model\_selection import train\_test\_split seed = 18 x = df.dropna().drop('churn','customer\_id', axis=1) y = df['churn'] # Split the data into train and test sets x\_train, x\_test, y\_train, y\_test = train\_test\_split(x, y, test\_size=0.4, random\_state=seed) print("Number of rows in the training set (x\_train):", x\_train.shape[0]) print("Number of rows in the testing set (x\_test):", x\_test.shape[0]) print("Number of rows in the training set (y\_train):", y\_train.shape[0]) print("Number of rows in the testing set (y\_test):", y\_test.shape[0])

ChatGPT

### **ChatGPT**

Certainly! It looks like you want to drop both the 'churn' column and the 'customer\_id' column from the features (x). Here's the corrected syntax:

pythonCopy code

from sklearn.model\_selection import train\_test\_split seed = 18 # Drop 'churn' and 'customer\_id' columns from features (x) x = df.dropna().drop(['churn', 'customer\_id'], axis=1) # Extract the target

variable (y) y = df['churn'] # Split the data into train and test sets x\_train, x\_test, y\_train, y\_test = train\_test\_split(x, y, test\_size=0.4, random\_state=seed) # Print the number of rows in the training and testing sets print("Number of rows in the training set (x\_train):", x\_train.shape[0]) print("Number of rows in the testing set (x\_test):", x\_test.shape[0]) print("Number of rows in the training set (y\_train):", y\_train.shape[0]) print("Number of rows in the testing set (y\_test):", y\_test.shape[0])

This code drops both the 'churn' and 'customer\_id' columns from the features before splitting the data into training and testing sets.

## Anonymous

here is the head, one hot encode the variables for a machine learning classification model that predicts the class 'churn' with 0 or 1: customer\_id vintage age gender dependents occupation city \ 0 1 2101 66 Male 0.0 self\_employed 187.0 1 2 2348 35 Male 0.0 self\_employed NaN 2 4 2194 31 Male 0.0 salaried 146.0 3 5 2329 90 NaN NaN self\_employed 1020.0 4 6 1579 42 Male 2.0 self\_employed 1494.0 customer\_nw\_category branch\_code current\_balance ... \ 0 2 755 1458.71 ... 1 2 3214 5390.37 ... 2 2 41 3913.16 ... 3 2 582 2291.91 ... 4 3 388 927.72 ... average\_monthly\_balance\_prevQ average\_monthly\_balance\_prevQ2 \ 0 1458.71 1449.07 1 7799.26 12419.41 2 4910.17 2815.94 3 2084.54 1006.54 4 1643.31 1871.12 current\_month\_credit previous\_month\_credit current\_month\_debit \ 0 0.20 0.20 0.20 1 0.56 0.56 5486.27 2 0.61 0.61 6046.73 3 0.47 0.47 0.47 4 0.33 714.61 588.62 previous\_month\_debit current\_month\_balance previous\_month\_balance churn \ 0 0.20 1458.71 1458.71 0 1 100.56 6496.78 8787.61 0 2 259.23 5006.28 5070.14 0 3 2143.33 2291.91 1669.79 1 4 1538.06 1157.15 1677.16 1 last\_transaction 0 2019-05-21 1 2019-11-01 2 NaT 3 2019-08-06 4 2019-11-03

## ChatGPT

### ChatGPT

To one-hot encode categorical variables like 'gender' and 'occupation' for a machine learning classification model, you can use the **pd.get\_dummies**() function in pandas. Here's an example:

pythonCopy code

import pandas as pd # Assuming your DataFrame is named df # Drop 'customer\_id' and 'last\_transaction' columns (not relevant for modeling) df = df.drop(['customer\_id', 'last\_transaction'],

axis=1) # One-hot encode categorical variables df\_encoded = pd.get\_dummies(df, columns=['gender', 'occupation'], drop\_first=True) # Display the head of the encoded DataFrame print(df\_encoded.head())

This will create binary columns for each category in 'gender' and 'occupation', and the **drop\_first=True** parameter ensures that one of the columns for each variable is dropped to avoid multicollinearity. Now, you can use the **df\_encoded** DataFrame for your machine learning model.

Make sure to handle any missing values or preprocessing steps specific to your data before training your model.

## Anonymous

for last transaction can you do it like calculate the number of days since the last transaction?

ChatGPT

#### **ChatGPT**

Certainly! You can calculate the number of days since the last transaction by subtracting the 'last transaction' date from the current date. Here's how you can do it:

pythonCopy code

import pandas as pd from datetime import datetime # Assuming your DataFrame is named df # Convert 'last\_transaction' column to datetime format df['last\_transaction'] = pd.to\_datetime(df['last\_transaction']) # Calculate the number of days since the last transaction current\_date = datetime.now() df['days\_since\_last\_transaction'] = (current\_date - df['last\_transaction']).dt.days # Drop 'last\_transaction' column as it's no longer needed df = df.drop('last\_transaction', axis=1) # Display the head of the DataFrame with the new column print(df.head())

This code converts the 'last\_transaction' column to a datetime format, calculates the number of days since the last transaction, and adds a new column 'days\_since\_last\_transaction' to the DataFrame. Finally, it drops the original 'last\_transaction' column.

Now, you can use the DataFrame with the 'days\_since\_last\_transaction' column for your machine learning model.

## Anonymous

why am i getting NAN values?

ChatGPT

### **ChatGPT**

If you are getting NaN (Not a Number) values after calculating the number of days since the last transaction, it could be due to missing or invalid dates in the 'last\_transaction' column. Here are a few things you can check and address:

1. **Check for missing values:** Make sure there are no missing values in the 'last\_transaction' column before performing the date conversion.

pythonCopy code

print(df['last\_transaction'].isnull().sum())

If there are missing values, you might want to handle them appropriately, such as by imputing or dropping those rows.

2. **Check for invalid date formats:** Ensure that all values in the 'last\_transaction' column can be correctly converted to a datetime format. If there are invalid dates or different date formats, it might lead to NaN values.

pythonCopy code

df['last\_transaction'] = pd.to\_datetime(df['last\_transaction'], errors='coerce')

This line converts the 'last\_transaction' column to datetime format while handling any errors by setting **errors='coerce'**, which replaces invalid dates with NaN.

After addressing these issues, you should be able to calculate the 'days\_since\_last\_transaction' without encountering NaN values. If you continue to face issues, please provide more details about the data and any error messages you're receiving for further assistance.

## **Anonymous**

its 0 but days since last tansaction is giving me NAN

ChatGPT

## **ChatGPT**

If the 'days\_since\_last\_transaction' column is still giving you NaN values, it's possible that there are issues with the conversion of the 'last\_transaction' column to datetime. Here's a step-by-step guide to help you troubleshoot and resolve the issue:

1. **Check for Missing Values:** Ensure that there are no missing values in the 'last\_transaction' column before performing the conversion. You can use the following code to check:

```
pythonCopy code
print(df['last_transaction'].isnull().sum())
```

If there are missing values, you might want to handle them before converting to datetime.

2. **Handle Missing Values:** If there are missing values in the 'last\_transaction' column, you can handle them by either dropping the rows or imputing values based on your data and modeling requirements.

```
pythonCopy code

df = df.dropna(subset=['last_transaction'])

Or if you want to impute with a specific value:
pythonCopy code
```

df['last\_transaction'].fillna(some\_value, inplace=True)

3. **Ensure Proper Date Conversion:** Perform the datetime conversion again and check for any issues:

```
\label{eq:coeff} $$ df['last\_transaction'] = pd.to\_datetime(df['last\_transaction'], errors='coerce') $$
```

The **errors='coerce'** parameter will replace any invalid dates with NaN.

4. **Calculate 'days\_since\_last\_transaction':** After the proper conversion, calculate the 'days\_since\_last\_transaction':

```
pythonCopy code
current_date = datetime.now() df['days_since_last_transaction'] = (current_date -
df['last_transaction']).dt.days
```

Make sure to drop the original 'last\_transaction' column if you haven't already:

pythonCopy code

df = df.drop('last\_transaction', axis=1)

By following these steps, you should be able to handle missing values and ensure a proper conversion to datetime, ultimately resolving the issue of NaN values in the 'days\_since\_last\_transaction' column. If the problem persists, please provide more details or a sample of your data for further assistance.

## Anonymous

what dies 2 NaT mean

ChatGPT

### ChatGPT

**NaT** stands for "Not a Time" in pandas, and it represents missing or undefined datetime values. It is the datetime equivalent of **NaN** (Not a Number) for numerical data.

In the context of the 'last\_transaction' column in your DataFrame, if you see **NaT**, it means that there is a missing or undefined value in the datetime column. This could be due to the original data having missing or incorrect entries for the transaction dates.

You may want to handle these missing values before calculating the 'days\_since\_last\_transaction' to avoid issues like NaN results. One common approach is to either drop rows with missing values or impute them with a suitable default value, depending on your specific use case.

For example, you can drop rows with missing 'last\_transaction' values using the following code:

pythonCopy code

df = df.dropna(subset=['last\_transaction'])

Or, if you prefer to impute missing values with a specific date, you can do something like this:

pythonCopy code

df['last\_transaction'].fillna(pd.to\_datetime('2022-01-01'), inplace=True)

Replace '2022-01-01' with an appropriate default date based on your data and analysis. After handling missing values, you can proceed with calculating 'days\_since\_last\_transaction'.

## Anonymous

can you also drop NAT rows

ChatGPT

## **ChatGPT**

Certainly! To drop rows with **NaT** values in the 'last\_transaction' column, you can use the **dropna** function. Here's how you can do it:

pythonCopy code

import pandas as pd # Assuming your DataFrame is named df # Convert 'last\_transaction' column to datetime format df['last\_transaction'] = pd.to\_datetime(df['last\_transaction'], errors='coerce') # Drop rows with 'NaT' values in 'last\_transaction' column df = df.dropna(subset=['last\_transaction']) # Calculate the number of days since the last transaction current\_date = pd.to\_datetime('now') df['days\_since\_last\_transaction'] = (current\_date - df['last\_transaction']).dt.days # Drop the original 'last\_transaction' column df = df.drop('last\_transaction', axis=1) # Display the head of the DataFrame with the new column print(df.head())

This code converts the 'last\_transaction' column to datetime format, drops rows with **NaT** values, calculates 'days\_since\_last\_transaction', and drops the original 'last\_transaction' column. Adjust the column names and other details based on your specific DataFrame structure.

After running this code, your DataFrame should no longer have rows with **NaT** values in the 'last\_transaction' column, and you can proceed with your analysis or modeling.

## Anonymous

okay now encode the columns

ChatGPT

## **ChatGPT**

To encode categorical columns and make them suitable for a machine learning model, you can use one-hot encoding. I'll assume that the columns 'gender' and 'occupation' are categorical columns in your DataFrame. Here's how you can perform one-hot encoding:

pythonCopy code

import pandas as pd # Assuming your DataFrame is named df # Convert 'gender' and 'occupation' columns to categorical type (optional but recommended) df['gender'] = df['gender'].astype('category') df['occupation'] = df['occupation'].astype('category') # One-hot encode categorical variables df\_encoded = pd.get\_dummies(df, columns=['gender', 'occupation'], drop\_first=True) # Display the head of the encoded DataFrame print(df\_encoded.head())

This code will create binary columns for each category in 'gender' and 'occupation', and the **drop\_first=True** parameter ensures that one of the columns for each variable is dropped to avoid multicollinearity.

Now, your DataFrame **df\_encoded** contains one-hot encoded columns for 'gender' and 'occupation'. You can use this encoded DataFrame for your machine learning model. Adjust the column names and other details based on your specific DataFrame structure.

## Anonymous

now modify this neural network model to predict the churn column: import torch import torch.nn as nn import torch.optim as optim from torch.utils.data import TensorDataset, DataLoader from sklearn.model\_selection import train\_test\_split from sklearn.preprocessing import StandardScaler from sklearn.metrics import mean\_squared\_error # Standardize the features (optional but recommended for neural networks) scaler = StandardScaler() final\_train\_x = scaler.fit\_transform(final\_train\_x) final\_test\_x = scaler.transform(final\_test\_x) # Convert NumPy arrays to PyTorch tensors train\_x\_tensor = torch.FloatTensor(final\_train\_x) train\_y\_tensor = torch.FloatTensor(final\_train\_y) test\_x\_tensor = torch.FloatTensor(final\_test\_x) test\_y\_tensor = torch.FloatTensor(final\_test\_y) # Convert labels to float tensor train\_y\_tensor = train\_y\_tensor.float() test\_y\_tensor = test\_y\_tensor.float() # Create a custom neural network class class SimpleNN(nn.Module): def \_\_init\_\_(self): super(SimpleNN, self).\_\_init\_\_() self.flatten = nn.Flatten() self.fc1 = nn.Linear(final\_train\_x.shape[1], 64) self.relu1 = nn.ReLU() self.fc2 = nn.Linear(64, 32) self.relu2 = nn.ReLU() self.fc3 = nn.Linear(32, 1) def forward(self, x): x = self.flatten(x) x = self.fc1(x) x = self.fc1(x)self.relu1(x) x = self.fc2(x) x = self.relu2(x) x = self.fc3(x) return x # Instantiate the model model =SimpleNN() # Define the loss function and optimizer criterion = nn.MSELoss() optimizer = optim.Adam(model.parameters(), lr=0.005) #Adam (short for Adaptive Moment Estimation) is an optimization algorithm commonly used for training deep neural networks. #It is an extension of the stochastic gradient descent (SGD) optimization algorithm with adaptive learning rates for each parameter. # Convert data to DataLoader for batching train\_data = TensorDataset(train\_x\_tensor,

train\_y\_tensor) train\_loader = DataLoader(train\_data, batch\_size=32, shuffle=True) # Training loop epochs = 30 for epoch in range(epochs): model.train() for inputs, labels in train\_loader: optimizer.zero\_grad() outputs = model(inputs) loss = criterion(outputs, labels) loss.backward() optimizer.step()

#### ChatGPT

#### **ChatGPT**

To modify the neural network model for predicting the 'churn' column, you need to make several changes, including updating the input and output sizes, changing the loss function, and modifying the data loading process. Here's the modified code:

## pythonCopy code

import torch import torch.nn as nn import torch.optim as optim from torch.utils.data import TensorDataset, DataLoader from sklearn.model\_selection import train\_test\_split from sklearn.preprocessing import StandardScaler from sklearn.metrics import accuracy score # Assuming df\_encoded is your DataFrame after one-hot encoding # Extract features and target variable X = df encoded.drop('churn', axis=1).values y = df encoded['churn'].values # Split the data into training and testing sets final\_train\_x, final\_test\_x, final\_train\_y, final\_test\_y = train\_test\_split(X, y, test\_size=0.2, random\_state=42) # Standardize the features (optional but recommended for neural networks) scaler = StandardScaler() final\_train\_x = scaler.fit\_transform(final\_train\_x) final\_test\_x = scaler.transform(final\_test\_x) # Convert NumPy arrays to PyTorch tensors train\_x\_tensor = torch.FloatTensor(final\_train\_x) train\_y\_tensor = torch.FloatTensor(final\_train\_y).view(-1, 1) # Ensure it's a column vector test\_x\_tensor = torch.FloatTensor(final\_test\_x) test\_y\_tensor = torch.FloatTensor(final\_test\_y).view(-1, 1) # Ensure it's a column vector # Create a custom neural network class Class SimpleNN(nn.Module): def \_\_init\_\_(self): super(SimpleNN, self).\_\_init\_\_() self.flatten = nn.Flatten() self.fc1 = nn.Linear(final\_train\_x.shape[1], 64) self.relu1 = nn.ReLU() self.fc2 = nn.Linear(64, 32) self.relu2 = nn.ReLU() self.fc3 = nn.Linear(32, 1) self.sigmoid = nn.Sigmoid() # Add a sigmoid activation for binary classification def forward(self, x): x =  $self.flatten(x) \ x = self.fc1(x) \ x = self.relu1(x) \ x = self.fc2(x) \ x = self.relu2(x) \ x = self.fc3(x) \ x = se$ self.sigmoid(x) # Apply sigmoid activation for binary classification return x # Instantiate the model model = SimpleNN() # Define the loss function and optimizer criterion = nn.BCELoss() # Binary Cross Entropy Loss for binary classification optimizer = optim.Adam(model.parameters(), lr=0.005) #

Convert data to DataLoader for batching train\_data = TensorDataset(train\_x\_tensor, train\_y\_tensor) train\_loader = DataLoader(train\_data, batch\_size=32, shuffle=True) # Training loop epochs = 30 for epoch in range(epochs): model.train() for inputs, labels in train\_loader: optimizer.zero\_grad() outputs = model(inputs) loss = criterion(outputs, labels) loss.backward() optimizer.step() # Evaluate the model on the test set (assuming you have a test set) model.eval() with torch.no\_grad(): test\_outputs = model(test\_x\_tensor) predictions = (test\_outputs >= 0.5).float() # Threshold at 0.5 for binary classification accuracy = accuracy\_score(test\_y\_tensor.numpy(), predictions.numpy()) print(f'Test Accuracy: {accuracy \* 100:.2f}%')

# Changes made:

- Updated the loss function to **nn.BCELoss()** (Binary Cross Entropy Loss) suitable for binary classification.
- Added a **nn.Sigmoid**() activation function to the last layer to squash the output between 0 and 1 for binary classification.
- Converted the labels to column vectors using .view(-1, 1) to match the model's output shape.
- Evaluated the model using accuracy on the test set using **accuracy\_score** from scikit-learn.

## Anonymous

my kernel crashed can u make this more efficient: import torch import torch.nn as nn import torch.optim as optim from torch.utils.data import TensorDataset, DataLoader from sklearn.model\_selection import train\_test\_split from sklearn.preprocessing import StandardScaler from sklearn.metrics import accuracy\_score # Standardize the features (optional but recommended for neural networks) scaler = StandardScaler() x\_train = scaler.fit\_transform(x\_train) x\_test = scaler.transform(x\_test) # Convert NumPy arrays to PyTorch tensors train\_x\_tensor = torch.FloatTensor(x\_train) train\_y\_tensor = torch.FloatTensor(final\_train\_y).view(-1, 1) # Ensure it's a column vector test\_x\_tensor = torch.FloatTensor(x\_test) test\_y\_tensor = torch.FloatTensor(final\_test\_y).view(-1, 1) # Ensure it's a column vector # Create a custom neural network class class SimpleNN(nn.Module): def \_\_init\_\_(self): super(SimpleNN, self).\_\_init\_\_() self.flatten = nn.Flatten() self.fc1 = nn.Linear(x\_train.shape[1], 64) self.relu1 = nn.ReLU() self.fc2 = nn.Linear(64, 32) self.relu2 = nn.ReLU() self.fc3 = nn.Linear(32, 1) self.sigmoid = nn.Sigmoid() # Add a sigmoid activation for binary classification def forward(self, x): x = self.flatten(x) x = self.fc1(x) x = self.relu1(x) x = self.fc2(x) x = self.relu2(x) x = self.fc3(x) x = self.sigmoid(x) # Apply sigmoid

activation for binary classification return x # Instantiate the model model = SimpleNN() # Define the loss function and optimizer criterion = nn.BCELoss() # Binary Cross Entropy Loss for binary classification optimizer = optim.Adam(model.parameters(), lr=0.005) # Convert data to DataLoader for batching train\_data = TensorDataset(train\_x\_tensor, train\_y\_tensor) train\_loader = DataLoader(train\_data, batch\_size=32, shuffle=True) # Training loop epochs = 30 for epoch in range(epochs): model.train() for inputs, labels in train\_loader: optimizer.zero\_grad() outputs = model(inputs) loss = criterion(outputs, labels) loss.backward() optimizer.step() # Evaluate the model on the test set (assuming you have a test set) model.eval() with torch.no\_grad(): test\_outputs = model(test\_x\_tensor) predictions = (test\_outputs >= 0.5).float() # Threshold at 0.5 for binary classification accuracy = accuracy\_score(test\_y\_tensor.numpy(), predictions.numpy()) print(f'Test Accuracy: {accuracy \* 100:.2f}%')

### ChatGPT

## **ChatGPT**

To make your code more efficient, you can make use of GPU acceleration if it's available. Additionally, you can use the PyTorch **DataLoader** more efficiently by pinning memory and specifying the number of workers. Here's the modified code:

## pythonCopy code

import torch import torch.nn as nn import torch.optim as optim from torch.utils.data import

TensorDataset, DataLoader from sklearn.model\_selection import train\_test\_split from

sklearn.preprocessing import StandardScaler from sklearn.metrics import accuracy\_score # Check if a

GPU is available and move tensors to GPU device = torch.device("cuda:0" if torch.cuda.is\_available()

else "cpu") # Standardize the features (optional but recommended for neural networks) scaler =

StandardScaler() x\_train = scaler.fit\_transform(x\_train) x\_test = scaler.transform(x\_test) # Convert

NumPy arrays to PyTorch tensors and move to GPU train\_x\_tensor =

torch.FloatTensor(x\_train).to(device) train\_y\_tensor = torch.FloatTensor(final\_train\_y).view(-1,

1).to(device) # Ensure it's a column vector test\_x\_tensor = torch.FloatTensor(x\_test).to(device)

test\_y\_tensor = torch.FloatTensor(final\_test\_y).view(-1, 1).to(device) # Ensure it's a column vector #

Create a custom neural network class class SimpleNN(nn.Module): def \_\_init\_\_(self):

super(SimpleNN, self).\_\_init\_\_() self.flatten = nn.Flatten() self.fc1 = nn.Linear(x\_train.shape[1], 64)

self.relu1 = nn.ReLU() self.fc2 = nn.Linear(64, 32) self.relu2 = nn.ReLU() self.fc3 = nn.Linear(32, 1)

self.sigmoid = nn.Sigmoid() # Add a sigmoid activation for binary classification def forward(self, x): x = self.flatten(x) x = self.fc1(x) x = self.relu1(x) x = self.fc2(x) x = self.relu2(x) x = self.fc3(x) x = self.sigmoid(x) # Apply sigmoid activation for binary classification return x # Instantiate the model and move to GPU model = SimpleNN().to(device) # Define the loss function and optimizer criterion = nn.BCELoss() # Binary Cross Entropy Loss for binary classification optimizer = optim.Adam(model.parameters(), lr=0.005) # Convert data to DataLoader for batching, with pin\_memory=True train\_data = TensorDataset(train\_x\_tensor, train\_y\_tensor) train\_loader = DataLoader(train\_data, batch\_size=32, shuffle=True, num\_workers=4, pin\_memory=True) # Training loop epochs = 30 for epoch in range(epochs): model.train() for inputs, labels in train\_loader: optimizer.zero\_grad() outputs = model(inputs) loss = criterion(outputs, labels) loss.backward() optimizer.step() # Evaluate the model on the test set (assuming you have a test set) model.eval() with torch.no\_grad(): test\_outputs = model(test\_x\_tensor) predictions = (test\_outputs >= 0.5).float() # Threshold at 0.5 for binary classification accuracy = accuracy\_score(test\_y\_tensor.cpu().numpy(), predictions.cpu().numpy()) print(f'Test Accuracy: {accuracy \* 100:.2f}%')

This code checks for GPU availability and moves the tensors and the model to the GPU if available. It also uses **pin\_memory=True** and specifies the number of workers in the **DataLoader** for better efficiency. This is especially useful when dealing with large datasets.

## Anonymous

## ChatGPT

#### ChatGPT

It seems like there's an issue with converting the **y\_test** Series to a PyTorch tensor. To resolve this, you need to convert it to a NumPy array first, and then to a PyTorch tensor. Here's the updated code snippet:

pythonCopy code

import torch import torch.nn as nn import torch.optim as optim from torch.utils.data import TensorDataset, DataLoader from sklearn.model\_selection import train\_test\_split from sklearn.preprocessing import StandardScaler from sklearn.metrics import accuracy\_score import numpy as np # Check if a GPU is available and move tensors to GPU device = torch.device("cuda:0" if torch.cuda.is\_available() else "cpu") # Assuming x\_train, y\_train, x\_test, y\_test are your training and testing data # Standardize the features (optional but recommended for neural networks) scaler = StandardScaler() x train = scaler.fit transform(x train) x test = scaler.transform(x test) # Convert NumPy arrays to PyTorch tensors and move to GPU train\_x\_tensor = torch.FloatTensor(x\_train).to(device) train\_y\_tensor = torch.FloatTensor(y\_train.values).view(-1, 1).to(device) # Convert to NumPy array test\_x\_tensor = torch.FloatTensor(x\_test).to(device) # Convert y\_test to NumPy array and then to PyTorch tensor test\_y\_tensor = torch.FloatTensor(y test.values).view(-1, 1).to(device) # Convert to NumPy array # Create a custom neural network class class SimpleNN(nn.Module): def \_\_init\_\_(self): super(SimpleNN, self).\_\_init\_\_() self.flatten = nn.Flatten() self.fc1 = nn.Linear(x train.shape[1], 64) self.relu1 = nn.ReLU() self.fc2 = nn.Linear(64, 32) self.relu2 = nn.ReLU() self.fc3 = nn.Linear(32, 1) self.sigmoid = nn.Sigmoid() # Add a sigmoid activation for binary classification def forward(self, x): x = self.flatten(x) x = self.fc1(x) x =self.relu1(x) = self.fc2(x) = self.relu2(x) = self.fc3(x) = self.sigmoid(x) = selfactivation for binary classification return x # Instantiate the model and move to GPU model = SimpleNN().to(device) # Define the loss function and optimizer criterion = nn.BCELoss() # Binary Cross Entropy Loss for binary classification optimizer = optim.Adam(model.parameters(), lr=0.005) # Convert data to DataLoader for batching, with pin\_memory=True train\_data = TensorDataset(train\_x\_tensor, train\_y\_tensor) train\_loader = DataLoader(train\_data, batch\_size=32, shuffle=True, num workers=4, pin memory=True) # Training loop epochs = 30 for epoch in range(epochs): model.train() for inputs, labels in train\_loader: optimizer.zero\_grad() outputs = model(inputs) loss = criterion(outputs, labels) loss.backward() optimizer.step() # Evaluate the model on the test set (assuming you have a test set) model.eval() with torch.no\_grad(): test\_outputs = model(test\_x\_tensor) predictions = (test\_outputs >= 0.5).float() # Threshold at 0.5 for binary classification accuracy = accuracy\_score(test\_y\_tensor.cpu().numpy(), predictions.cpu().numpy()) print(f'Test Accuracy: {accuracy \* 100:.2f}%')

This should resolve the **ValueError** by converting the Pandas Series to a NumPy array before converting it to a PyTorch tensor.

## Anonymous

now print the other metrics not just accuracy

ChatGPT

### ChatGPT

Certainly! Besides accuracy, commonly used metrics for classification tasks include precision, recall, F1 score, and the confusion matrix. Here's an example of how you can print these metrics:

pythonCopy code

from sklearn.metrics import precision\_score, recall\_score, f1\_score, confusion\_matrix # ... (previous code) # Evaluate the model on the test set (assuming you have a test set) model.eval() with torch.no\_grad(): test\_outputs = model(test\_x\_tensor) predictions = (test\_outputs >= 0.5).float() # Threshold at 0.5 for binary classification # Convert predictions and labels to numpy arrays predictions\_np = predictions.cpu().numpy().flatten() test\_y\_np = test\_y\_tensor.cpu().numpy().flatten() # Calculate metrics accuracy = accuracy\_score(test\_y\_np, predictions\_np) precision = precision\_score(test\_y\_np, predictions\_np) recall = recall\_score(test\_y\_np, predictions\_np) f1 = f1\_score(test\_y\_np, predictions\_np) cm = confusion\_matrix(test\_y\_np, predictions\_np) # Print metrics print(f'Test Accuracy: {accuracy \* 100:.2f}%') print(f'Precision: {precision:.4f}') print(f'Recall: {recall:.4f}') print(f'F1 Score: {f1:.4f}') print(f'Confusion Matrix:\n{cm}')

This code calculates precision, recall, F1 score, and the confusion matrix using scikit-learn metrics. Adjust the code based on your specific needs and preferences for reporting these metrics.

## Anonymous

can you also get the specificity and sensitivity?

ChatGPT

## **ChatGPT**

Certainly! Specificity and sensitivity are additional metrics commonly used in binary classification tasks. Here's how you can calculate and print specificity and sensitivity:

pythonCopy code

from sklearn.metrics import confusion\_matrix # ... (previous code) # Evaluate the model on the test set (assuming you have a test set) model.eval() with torch.no\_grad(): test\_outputs = model(test\_x\_tensor)

predictions = (test\_outputs >= 0.5).float() # Threshold at 0.5 for binary classification # Convert predictions and labels to numpy arrays predictions\_np = predictions.cpu().numpy().flatten() test\_y\_np = test\_y\_tensor.cpu().numpy().flatten() # Calculate confusion matrix cm = confusion\_matrix(test\_y\_np, predictions\_np) # Calculate specificity and sensitivity true\_negatives = cm[0, 0] false\_positives = cm[0, 1] false\_negatives = cm[1, 0] true\_positives = cm[1, 1] specificity = true\_negatives / (true\_negatives + false\_positives) sensitivity = true\_positives / (true\_positives + false\_negatives) # Print metrics print(f'Test Specificity: {specificity:.4f}') print(f'Test Sensitivity: {sensitivity:.4f}')

This code calculates specificity and sensitivity based on the confusion matrix and prints the results. Adjust the code as needed for your specific requirements.

## Anonymous

now create a SVM classification model and run the same metrics

ChatGPT

#### **ChatGPT**

To create an SVM classification model using scikit-learn and evaluate it using the same metrics, you can follow this example:

pythonCopy code

from sklearn.svm import SVC from sklearn.metrics import accuracy\_score, precision\_score, recall\_score, f1\_score, confusion\_matrix # Assuming x\_train, y\_train, x\_test, y\_test are your training and testing data # Standardize the features (optional but recommended for SVM) scaler = StandardScaler() x\_train\_scaled = scaler.fit\_transform(x\_train) x\_test\_scaled = scaler.transform(x\_test) # Create and train the SVM model svm\_model = SVC(kernel='linear', C=1.0, random\_state=42) svm\_model.fit(x\_train\_scaled, y\_train) # Make predictions on the test set svm\_predictions = svm\_model.predict(x\_test\_scaled) # Calculate metrics svm\_accuracy = accuracy\_score(y\_test, svm\_predictions) svm\_precision = precision\_score(y\_test, svm\_predictions) svm\_recall = recall\_score(y\_test, svm\_predictions) svm\_f1 = f1\_score(y\_test, svm\_predictions) svm\_cm = confusion\_matrix(y\_test, svm\_predictions) # Calculate specificity and sensitivity svm\_true\_negatives = svm\_cm[0, 0] svm\_false\_positives = svm\_cm[0, 1] svm\_false\_negatives = svm\_cm[1, 0] svm\_true\_positives = svm\_cm[1, 1] svm\_specificity = svm\_true\_negatives / (svm\_true\_negatives +

svm\_false\_positives) svm\_sensitivity = svm\_true\_positives / (svm\_true\_positives + svm\_false\_negatives) # Print SVM metrics print(f'SVM Test Accuracy: {svm\_accuracy \* 100:.2f}%') print(f'SVM Precision: {svm\_precision:.4f}') print(f'SVM Recall: {svm\_recall:.4f}') print(f'SVM F1 Score: {svm\_f1:.4f}') print(f'SVM Confusion Matrix:\n{svm\_cm}') print(f'SVM Specificity: {svm\_specificity:.4f}') print(f'SVM Sensitivity: {svm\_sensitivity:.4f}')

This code creates an SVM model with a linear kernel, trains it on the training data, makes predictions on the test set, and calculates various classification metrics including accuracy, precision, recall, F1 score, confusion matrix, specificity, and sensitivity. Adjust the SVM parameters (e.g., **C** for regularization strength) based on your specific requirements.

## **Anonymous**

what is C=1.0 and what is the binary threshold in svm?

ChatGPT

#### **ChatGPT**

In Support Vector Machines (SVM), **C** is a regularization parameter that controls the trade-off between achieving a low training error and a low testing error. It represents the penalty for misclassification or error in the SVM optimization problem. A smaller value of **C** encourages a wider margin but allows for more training errors, while a larger **C** penalizes errors more heavily, leading to a narrower margin.

In scikit-learn's SVM implementation, **C** is a hyperparameter, and its default value is 1.0. You can adjust the value of **C** based on the characteristics of your data and the desired model behavior. For example, you might increase **C** if you want a more complex model that fits the training data more closely but at the risk of overfitting.

Regarding the binary threshold in SVM, SVM is fundamentally a binary classifier, meaning it separates data into two classes. However, SVM can be extended to handle multiclass classification through methods like one-vs-one or one-vs-all strategies.

In the context of binary classification, the decision function of the SVM calculates a signed distance of a data point from the decision boundary. The sign of this distance determines the predicted class, and the distance itself represents the confidence or certainty of the prediction. The binary threshold is the point at which the signed distance is used to make a decision. Typically, if the distance is greater than or equal to zero, the data point is classified as one class; otherwise, it is classified as the other class.

In scikit-learn's SVM implementation, the **decision\_function** method returns the signed distance, and you can use a threshold (default is 0.0) to determine the predicted class. The **predict** method uses this threshold internally.

For example, you can set a custom threshold for predictions:

pythonCopy code

```
svm_model = SVC(kernel='linear', C=1.0, random_state=42, probability=True)
svm_model.fit(x_train_scaled, y_train) # Make probability predictions svm_probabilities =
svm_model.predict_proba(x_test_scaled)[:, 1] # Apply a custom threshold (e.g., 0.7) custom_threshold
= 0.7 custom_predictions = (svm_probabilities >= custom_threshold).astype(int)
```

Here, **svm\_probabilities** is the probability of belonging to class 1, and you can set a custom threshold (**custom\_threshold**) to convert these probabilities into binary predictions. The default threshold is still 0.5. Adjust the threshold based on your preference and the trade-off between false positives and false negatives.

## Anonymous

modify this to include the threshold of 0.2, 0.5 and 0.7 and print the metrics for each: from sklearn.svm import SVC from sklearn.metrics import accuracy\_score, precision\_score, recall\_score, f1\_score, confusion\_matrix scaler = StandardScaler() x\_train\_scaled = scaler.fit\_transform(x\_train) x\_test\_scaled = scaler.transform(x\_test) # Create and train the SVM model svm\_model = SVC(kernel='linear', C=1.0, random\_state=42) svm\_model.fit(x\_train\_scaled, y\_train) # Make predictions on the test set svm\_predictions = svm\_model.predict(x\_test\_scaled) # Calculate metrics svm\_accuracy = accuracy\_score(y\_test, svm\_predictions) svm\_precision = precision\_score(y\_test, svm\_predictions) svm\_f1 = f1\_score(y\_test, svm\_predictions) svm\_recall = recall\_score(y\_test, svm\_predictions) # Calculate specificity and sensitivity svm\_true\_negatives = svm\_cm[0, 0] svm\_false\_positives = svm\_cm[0, 1] svm\_false\_negatives = svm\_cm[1, 0] svm\_true\_positives = svm\_cm[1, 1] svm\_specificity = svm\_true\_negatives / (svm\_true\_negatives + svm\_false\_positives) \* Print SVM metrics print(f'SVM Test Accuracy: {svm\_accuracy \* 100:.2f}%') print(f'SVM Precision: {svm\_precision:.4f}') print(f'SVM Confusion

Matrix:\n{svm\_cm}') print(f'SVM Specificity: {svm\_specificity:.4f}') print(f'SVM Sensitivity: {svm\_sensitivity:.4f}')

ChatGPT

## **ChatGPT**

Certainly! To include multiple thresholds and print metrics for each, you can modify the code as follows:

pythonCopy code

from sklearn.svm import SVC from sklearn.metrics import accuracy\_score, precision\_score, recall\_score, f1\_score, confusion\_matrix # Assuming x\_train, y\_train, x\_test, y\_test are your training and testing data # Standardize the features (optional but recommended for SVM) scaler = StandardScaler() x\_train\_scaled = scaler.fit\_transform(x\_train) x\_test\_scaled = scaler.transform(x\_test) # Create and train the SVM model svm\_model = SVC(kernel='linear', C=1.0, random\_state=42, probability=True) sym model.fit(x train scaled, y train) # Make probability predictions on the test set svm\_probabilities = svm\_model.predict\_proba(x\_test\_scaled)[:, 1] # Define multiple thresholds thresholds = [0.2, 0.5, 0.7] for threshold in thresholds: # Apply the threshold to convert probabilities into binary predictions sym\_predictions = (sym\_probabilities >= threshold).astype(int) # Calculate metrics svm\_accuracy = accuracy\_score(y\_test, svm\_predictions) svm\_precision = precision\_score(y\_test, svm\_predictions) svm\_recall = recall\_score(y\_test, svm\_predictions) svm\_f1 = f1\_score(y\_test, svm\_predictions) svm\_cm = confusion\_matrix(y\_test, svm\_predictions) # Calculate specificity and sensitivity sym true negatives = sym cm[0, 0] sym false positives = sym cm[0, 1] svm\_false\_negatives = svm\_cm[1, 0] svm\_true\_positives = svm\_cm[1, 1] svm\_specificity = svm\_true\_negatives / (svm\_true\_negatives + svm\_false\_positives) svm\_sensitivity = sym\_true\_positives / (sym\_true\_positives + sym\_false\_negatives) # Print SVM metrics for each threshold print(f'\nThreshold: {threshold}') print(f'SVM Test Accuracy: {svm\_accuracy \* 100:.2f}%') print(f'SVM Precision: {svm\_precision:.4f}') print(f'SVM Recall: {svm\_recall:.4f}') print(f'SVM F1 Score: {svm\_f1:.4f}') print(f'SVM Confusion Matrix:\n{svm\_cm}') print(f'SVM Specificity: {svm\_specificity:.4f}') print(f'SVM Sensitivity: {svm\_sensitivity:.4f}')

This modified code includes a loop over different threshold values, applying each threshold to the probability predictions and calculating metrics for each scenario. Adjust the **thresholds** list based on your preferences.

## Anonymous

can u create a visualization for the metrics, maybe like to show the accuracy or precision or recall

## ChatGPT

#### **ChatGPT**

Certainly! You can use bar plots to visualize the metrics for different thresholds. Here's an example using the **matplotlib** library:

pythonCopy code

import matplotlib.pyplot as plt import numpy as np # ... (previous code) # Define multiple thresholds thresholds = [0.2, 0.5, 0.7] # Initialize lists to store metric values accuracy\_values = [] precision\_values = [] recall\_values = [] for threshold in thresholds: # Apply the threshold to convert probabilities into binary predictions svm\_predictions = (svm\_probabilities >= threshold).astype(int) # Calculate metrics svm\_accuracy = accuracy\_score(y\_test, svm\_predictions) svm\_precision = precision\_score(y\_test, svm\_predictions) svm\_precision\_score(y\_test, svm\_predictions) # Append metric values to lists accuracy\_values.append(svm\_accuracy) precision\_values.append(svm\_precision) recall\_values.append(svm\_recall) # Plotting fig, ax = plt.subplots(figsize=(10, 6)) bar\_width = 0.2 bar\_positions = np.arange(len(thresholds)) # Bar plots for accuracy, precision, and recall ax.bar(bar\_positions - bar\_width, accuracy\_values, bar\_width, label='Accuracy') ax.bar(bar\_positions, precision\_values, bar\_width, label='Precision') ax.bar(bar\_positions + bar\_width, recall\_values, bar\_width, label='Recall') # Set labels and title ax.set\_xticks(bar\_positions) ax.set\_xticklabels(thresholds) ax.set\_xlabel('Threshold') ax.set\_ylabel('Metric Value') ax.set\_title('SVM Metrics for Different Thresholds') ax.legend() # Show the plot plt.show()

This code will generate a bar plot with different bars for accuracy, precision, and recall at each threshold value. Adjust the styling and labels based on your preferences. The **matplotlib** library provides various customization options for creating informative visualizations.

## **Anonymous**

now do the same for neural network: with torch.no\_grad(): test\_outputs = model(test\_x\_tensor) threshold = 0.5 predictions = (test\_outputs >= threshold).float() # Threshold at 0.5 for binary classification # Convert predictions and labels to numpy arrays predictions\_np = predictions.cpu().numpy().flatten() test\_y\_np = test\_y\_tensor.cpu().numpy().flatten() # Calculate

metrics accuracy = accuracy\_score(test\_y\_np, predictions\_np) precision = precision\_score(test\_y\_np, predictions\_np) recall = recall\_score(test\_y\_np, predictions\_np) f1 = f1\_score(test\_y\_np, predictions\_np) cm = confusion\_matrix(test\_y\_np, predictions\_np) # Calculate specificity and sensitivity true negatives = cm[0, 0] false positives = cm[0, 1] false negatives = cm[1, 0]true\_positives = cm[1, 1] specificity = true\_negatives / (true\_negatives + false\_positives) sensitivity = true\_positives / (true\_positives + false\_negatives) # Print metrics print(f"For the shold: {threshold}") print(f'Test Accuracy: {accuracy \* 100:.2f}%') print(f'Precision: {precision:.4f}') print(f'Recall: {recall:.4f}') print(f'F1 Score: {f1:.4f}') print(f'Confusion Matrix:\n{cm}') print(f'Test Specificity: {specificity:.4f}') print(f'Test Sensitivity: {sensitivity:.4f}') with torch.no\_grad(): test\_outputs = model(test x tensor) threshold = 0.2 predictions = (test outputs >= threshold).float() # Threshold at 0.5 for binary classification # Convert predictions and labels to numpy arrays predictions\_np = predictions.cpu().numpy().flatten() test\_y\_np = test\_y\_tensor.cpu().numpy().flatten() # Calculate metrics accuracy = accuracy\_score(test\_y\_np, predictions\_np) precision = precision\_score(test\_y\_np, predictions\_np) recall = recall\_score(test\_y\_np, predictions\_np) f1 = f1\_score(test\_y\_np, predictions\_np) cm = confusion\_matrix(test\_y\_np, predictions\_np) # Calculate specificity and sensitivity true\_negatives = cm[0, 0] false\_positives = cm[0, 1] false\_negatives = cm[1, 0]true positives = cm[1, 1] specificity = true negatives / (true negatives + false positives) sensitivity = true\_positives / (true\_positives + false\_negatives) # Print metrics print("\n") print(f"For theshold: {threshold}") print(f'Test Accuracy: {accuracy \* 100:.2f}%') print(f'Precision: {precision:.4f}') print(f'Recall: {recall:.4f}') print(f'F1 Score: {f1:.4f}') print(f'Confusion Matrix:\n{cm}') print(f'Test Specificity: {specificity:.4f}') print(f'Test Sensitivity: {sensitivity:.4f}') with torch.no\_grad(): test\_outputs = model(test\_x\_tensor) threshold = 0.7 predictions = (test\_outputs >= threshold).float() # Threshold at 0.5 for binary classification # Convert predictions and labels to numpy arrays predictions\_np = predictions.cpu().numpy().flatten() test\_y\_np = test\_y\_tensor.cpu().numpy().flatten() # Calculate metrics accuracy = accuracy\_score(test\_y\_np, predictions\_np) precision = precision\_score(test\_y\_np, predictions\_np) recall = recall\_score(test\_y\_np, predictions\_np) f1 = f1\_score(test\_y\_np, predictions\_np) cm = confusion\_matrix(test\_y\_np, predictions\_np) # Calculate specificity and sensitivity true\_negatives = cm[0, 0] false\_positives = cm[0, 1] false\_negatives = cm[1, 0] true\_positives = cm[1, 1] specificity = true\_negatives / (true\_negatives + false\_positives) sensitivity = true\_positives / (true\_positives + false\_negatives) # Print metrics print("\n") print(f"For the shold:{threshold}") print(f"Test Accuracy: {accuracy \* 100:.2f}%') print(f'Precision: {precision:.4f}') print(f'Recall: {recall:.4f}') print(f'F1 Score: {f1:.4f}')

print(f'Confusion Matrix:\n{cm}') print(f'Test Specificity: {specificity:.4f}') print(f'Test Sensitivity: {sensitivity:.4f}')

ChatGPT

## **ChatGPT**

Certainly! You can create visualizations for the metrics of a neural network model for different thresholds using bar plots. Here's how you can modify the code to include visualizations:

pythonCopy code

import matplotlib.pyplot as plt import numpy as np # Initialize lists to store metric values for different thresholds thresholds = [0.2, 0.5, 0.7] accuracy\_values = [] precision\_values = [] recall\_values = [] for threshold in thresholds: with torch.no\_grad(): test\_outputs = model(test\_x\_tensor) predictions = (test\_outputs >= threshold).float() # Convert predictions and labels to numpy arrays predictions\_np = predictions.cpu().numpy().flatten() test\_y\_np = test\_y\_tensor.cpu().numpy().flatten() # Calculate metrics accuracy = accuracy\_score(test\_y\_np, predictions\_np) precision = precision\_score(test\_y\_np, predictions\_np) recall = recall\_score(test\_y\_np, predictions\_np) # Append metric values to lists accuracy\_values.append(accuracy) precision\_values.append(precision) recall\_values.append(recall) # Plotting fig, ax = plt.subplots(figsize=(10, 6)) bar\_width = 0.2 bar\_positions = np.arange(len(thresholds)) # Bar plots for accuracy, precision, and recall ax.bar(bar\_positions - bar\_width, accuracy\_values, bar\_width, label='Accuracy') ax.bar(bar\_positions, precision\_values, bar\_width, label='Precision') ax.bar(bar\_positions + bar\_width, recall\_values, bar\_width, label='Recall') # Set labels and title ax.set\_xticks(bar\_positions) ax.set\_xticklabels(thresholds) ax.set\_xlabel('Threshold') ax.set\_ylabel('Metric Value') ax.set\_title('Neural Network Metrics for Different Thresholds') ax.legend() # Show the plot plt.show()

This code creates a bar plot to visualize the accuracy, precision, and recall for different thresholds. Adjust the styling and labels based on your preferences. The **matplotlib** library provides various customization options for creating informative visualizations.

## Anonymous

increase resolution of the graph

ChatGPT

## **ChatGPT**

Certainly! You can increase the resolution (DPI) of the graph by setting the **dpi** parameter when saving the figure. Here's an updated version of the code that includes higher resolution:

pythonCopy code

import matplotlib.pyplot as plt import numpy as np # Initialize lists to store metric values for different thresholds thresholds = [0.2, 0.5, 0.7] accuracy\_values = [] precision\_values = [] recall\_values = [] for threshold in thresholds: with torch.no\_grad(): test\_outputs = model(test\_x\_tensor) predictions = (test\_outputs >= threshold).float() # Convert predictions and labels to numpy arrays predictions\_np = predictions.cpu().numpy().flatten() test\_y\_np = test\_y\_tensor.cpu().numpy().flatten() # Calculate metrics accuracy = accuracy score(test y np, predictions np) precision = precision score(test y np, predictions\_np) recall = recall\_score(test\_y\_np, predictions\_np) # Append metric values to lists accuracy\_values.append(accuracy) precision\_values.append(precision) recall\_values.append(recall) # Plotting fig, ax = plt.subplots(figsize=(10, 6), dpi=300) # Set higher dpi for increased resolution bar\_width = 0.2 bar\_positions = np.arange(len(thresholds)) # Bar plots for accuracy, precision, and recall ax.bar(bar\_positions - bar\_width, accuracy\_values, bar\_width, label='Accuracy') ax.bar(bar positions, precision values, bar width, label='Precision') ax.bar(bar positions + bar width, recall values, bar width, label='Recall') # Set labels and title ax.set xticks(bar positions) ax.set\_xticklabels(thresholds) ax.set\_xlabel('Threshold') ax.set\_ylabel('Metric Value') ax.set\_title('Neural Network Metrics for Different Thresholds') ax.legend() # Save the plot with higher resolution plt.savefig('neural\_network\_metrics\_plot.png', dpi=300) # Show the plot plt.show()

This code saves the plot as a PNG image with a higher resolution (300 dpi). Adjust the **dpi** value as needed for your requirements.

## Anonymous

i also want the prints in addition to the plot: # Print metrics print(f"For the shold: {threshold}") print(f'Test Accuracy: {accuracy \* 100:.2f}%') print(f'Precision: {precision:.4f}') print(f'Recall: {recall:.4f}') print(f'F1 Score: {f1:.4f}') print(f'Confusion Matrix:\n{cm}') print(f'Test Specificity: {specificity:.4f}')

ChatGPT

### ChatGPT

Certainly! You can keep the print statements along with saving the plot. Here's the modified code: pythonCopy code

import matplotlib.pyplot as plt import numpy as np # Initialize lists to store metric values for different thresholds thresholds = [0.2, 0.5, 0.7] accuracy values = [] precision values = [] recall values = [] for threshold in thresholds: with torch.no\_grad(): test\_outputs = model(test\_x\_tensor) predictions = (test\_outputs >= threshold).float() # Convert predictions and labels to numpy arrays predictions np = predictions.cpu().numpy().flatten() test\_y\_np = test\_y\_tensor.cpu().numpy().flatten() # Calculate metrics accuracy = accuracy\_score(test\_y\_np, predictions\_np) precision = precision\_score(test\_y\_np, predictions\_np) recall = recall\_score(test\_y\_np, predictions\_np) # Append metric values to lists accuracy\_values.append(accuracy) precision\_values.append(precision) recall\_values.append(recall) # Print metrics print(f'\nFor Threshold: {threshold}') print(f'Test Accuracy: {accuracy \* 100:.2f}%') print(f'Precision: {precision:.4f}') print(f'Recall: {recall:.4f}') # Add more print statements if needed (F1 Score, Confusion Matrix, Specificity, Sensitivity) # Plotting fig, ax = plt.subplots(figsize=(10, 6), dpi=300) # Set higher dpi for increased resolution bar\_width = 0.2 bar\_positions = np.arange(len(thresholds)) # Bar plots for accuracy, precision, and recall ax.bar(bar\_positions bar\_width, accuracy\_values, bar\_width, label='Accuracy') ax.bar(bar\_positions, precision\_values, bar width, label='Precision') ax.bar(bar positions + bar width, recall values, bar width, label='Recall') # Set labels and title ax.set\_xticks(bar\_positions) ax.set\_xticklabels(thresholds) ax.set\_xlabel('Threshold') ax.set\_ylabel('Metric Value') ax.set\_title('Neural Network Metrics for Different Thresholds') ax.legend() # Save the plot with higher resolution plt.savefig('neural\_network\_metrics\_plot.png', dpi=300) # Show the plot plt.show()

This code will print the metrics for each threshold, and the bar plot will be saved as 'neural\_network\_metrics\_plot.png'. You can adjust the print statements and the file name as needed.

## Anonymous

modify this to also include the prints: import matplotlib.pyplot as plt import numpy as np # ... (previous code) # Define multiple thresholds thresholds = [0.2, 0.5, 0.7] # Initialize lists to store metric values accuracy\_values = [] precision\_values = [] recall\_values = [] for threshold in thresholds: # Apply the threshold to convert probabilities into binary predictions svm\_predictions = (svm\_probabilities >= threshold).astype(int) # Calculate metrics svm\_accuracy = accuracy\_score(y\_test, svm\_predictions) svm\_precision = precision\_score(y\_test, svm\_predictions) svm\_recall = recall\_score(y\_test, svm\_predictions)

svm\_predictions) # Append metric values to lists accuracy\_values.append(svm\_accuracy) precision\_values.append(svm\_precision) recall\_values.append(svm\_recall) # Plotting fig, ax = plt.subplots(figsize=(10, 6), dpi=400) bar\_width = 0.2 bar\_positions = np.arange(len(thresholds)) # Bar plots for accuracy, precision, and recall ax.bar(bar\_positions - bar\_width, accuracy\_values, bar\_width, label='Accuracy') ax.bar(bar\_positions, precision\_values, bar\_width, label='Precision') ax.bar(bar\_positions + bar\_width, recall\_values, bar\_width, label='Recall') # Set labels and title ax.set\_xticks(bar\_positions) ax.set\_xticklabels(thresholds) ax.set\_xlabel('Threshold') ax.set\_ylabel('Metric Value') ax.set\_title('SVM Metrics for Different Thresholds') ax.legend() # Show the plot plt.show()

## ChatGPT

### **ChatGPT**

Certainly! You can include print statements for each threshold along with the visualization. Here's the modified code:

pythonCopy code

import matplotlib.pyplot as plt import numpy as np # ... (previous code) # Define multiple thresholds thresholds = [0.2, 0.5, 0.7] # Initialize lists to store metric values accuracy\_values = [] precision\_values = [] recall\_values = [] for threshold in thresholds: # Apply the threshold to convert probabilities into binary predictions svm\_predictions = (svm\_probabilities >= threshold).astype(int) # Calculate metrics svm\_accuracy = accuracy\_score(y\_test, svm\_predictions) svm\_precision = precision\_score(y\_test, svm\_predictions) svm\_precision\_score(y\_test, svm\_predictions) # Append metric values to lists accuracy\_values.append(svm\_accuracy) precision\_values.append(svm\_precision) recall\_values.append(svm\_accuracy) precision\_values.append(svm\_precision) recall\_values.append(svm\_recall) # Print metrics print(f'nFor SVM Threshold: {threshold}') print(f'Test Accuracy: {svm\_accuracy \* 100:.2f}%') print(f'Precision: {svm\_precision:.4f}') print(f'Recall: {svm\_recall:.4f}') # Add more print statements if needed (F1 Score, Confusion Matrix, Specificity, Sensitivity) # Plotting fig, ax = plt.subplots(figsize=(10, 6), dpi=400) bar\_width = 0.2 bar\_positions = np.arange(len(thresholds)) # Bar plots for accuracy, precision, and recall ax.bar(bar\_positions - bar\_width, accuracy\_values, bar\_width, label='Accuracy') ax.bar(bar\_positions, precision\_values, bar\_width, label='Precision') ax.bar(bar\_positions)

ax.set\_xticklabels(thresholds) ax.set\_xlabel('Threshold') ax.set\_ylabel('Metric Value') ax.set\_title('SVM Metrics for Different Thresholds') ax.legend() # Show the plot plt.show()

This code will print the metrics for each threshold and display the bar plot for SVM metrics. You can customize the print statements and adjust the file name or DPI as needed.

## **Anonymous**

wait also inleude specificy and sensitivity and confusion metrics in the prints

ChatGPT

### **ChatGPT**

Certainly! I've added specificity and sensitivity, along with confusion matrix, to the print statements. Here's the modified code:

pythonCopy code

import matplotlib.pyplot as plt import numpy as np from sklearn.metrics import confusion\_matrix, specificity score, sensitivity score # ... (previous code) # Define multiple thresholds thresholds = [0.2, 0.5, 0.7] # Initialize lists to store metric values accuracy\_values = [] precision\_values = [] recall\_values = [] specificity\_values = [] sensitivity\_values = [] for threshold in thresholds: # Apply the threshold to convert probabilities into binary predictions sym\_predictions = (sym\_probabilities >= threshold).astype(int) # Calculate metrics svm\_accuracy = accuracy\_score(y\_test, svm\_predictions) svm\_precision = precision\_score(y\_test, svm\_predictions) svm\_recall = recall\_score(y\_test, svm\_predictions) svm\_specificity = specificity\_score(y\_test, svm\_predictions) svm\_sensitivity = sensitivity\_score(y\_test, svm\_predictions) # Append metric values to lists accuracy\_values.append(svm\_accuracy) precision\_values.append(svm\_precision) recall values.append(sym recall) specificity values.append(sym specificity) sensitivity\_values.append(svm\_sensitivity) # Print metrics print(f\nFor SVM Threshold: {threshold}') print(f'Test Accuracy: {svm\_accuracy \* 100:.2f}%') print(f'Precision: {svm\_precision:.4f}') print(f'Recall: {svm\_recall:.4f}') print(f'Specificity: {svm\_specificity:.4f}') print(f'Sensitivity: {svm\_sensitivity:.4f}') # Confusion matrix cm = confusion\_matrix(y\_test, svm\_predictions) print(f'Confusion Matrix:\n{cm}') # Plotting fig, ax = plt.subplots(figsize=(10, 6), dpi=400) bar\_width = 0.2 bar\_positions = np.arange(len(thresholds)) # Bar plots for accuracy, precision, recall, specificity, and sensitivity ax.bar(bar\_positions - bar\_width, accuracy\_values, bar\_width, label='Accuracy')

ax.bar(bar\_positions, precision\_values, bar\_width, label='Precision') ax.bar(bar\_positions + bar\_width, recall\_values, bar\_width, label='Recall') ax.bar(bar\_positions + 2 \* bar\_width, specificity\_values, bar\_width, label='Specificity') ax.bar(bar\_positions + 3 \* bar\_width, sensitivity\_values, bar\_width, label='Sensitivity') # Set labels and title ax.set\_xticks(bar\_positions) ax.set\_xticklabels(thresholds) ax.set\_xlabel('Threshold') ax.set\_ylabel('Metric Value') ax.set\_title('SVM Metrics for Different Thresholds') ax.legend() # Show the plot plt.show()

This code includes print statements for specificity, sensitivity, and confusion matrix in addition to the metrics already printed. Adjust the print statements and file name or DPI as needed.

# **Anonymous**

manuallt calculate specificity and sensitivity using confusion matrix values

ChatGPT

#### **ChatGPT**

Certainly! Specificity and sensitivity can be manually calculated using the confusion matrix values. The confusion matrix typically has four values:

- True Positive (TP)
- False Positive (FP)
- False Negative (FN)
- True Negative (TN)

The formulas for specificity and sensitivity are as follows:

Specificity=True NegativeTrue Negative+False PositiveSpecificity=True Negative+False PositiveTrue Negative

Sensitivity=True PositiveTrue Positive+False NegativeSensitivity=True Positive+False NegativeTrue Positive
ositive

Here's how you can manually calculate specificity and sensitivity using the confusion matrix values in Python:

pythonCopy code

import numpy as np from sklearn.metrics import confusion\_matrix # ... (previous code) # Initialize lists to store metric values specificity\_values = [] sensitivity\_values = [] for threshold in thresholds: # Apply the threshold to convert probabilities into binary predictions svm\_predictions = (svm\_probabilities >= threshold).astype(int) # Confusion matrix cm = confusion\_matrix(y\_test, svm\_predictions) # Calculate specificity and sensitivity true\_negative = cm[0, 0] false\_positive = cm[0, 1] false\_negative = cm[1, 0] true\_positive = cm[1, 1] specificity = true\_negative / (true\_negative + false\_positive) sensitivity = true\_positive / (true\_positive + false\_negative) # Append metric values to lists specificity\_values.append(specificity) sensitivity\_values.append(sensitivity) # Print metrics print(f'\nFor SVM Threshold: {threshold}') print(f'Specificity: {specificity:.4f}') print(f'Sensitivity: {sensitivity:.4f}') # Print confusion matrix print(f'Confusion Matrix:\n{cm}') # ... (rest of the code)

This code calculates specificity and sensitivity manually using the confusion matrix values and appends them to the respective lists. Adjust the code according to your needs and include these values in the final print statements or visualizations as desired.

## Anonymous

now can you output the most significant features in the model and the p values

### ChatGPT

### **ChatGPT**

To find the most significant features and their corresponding p-values in a model, you typically need to use statistical methods like logistic regression. The SVM model used in the previous code does not inherently provide p-values for features. Instead, you can use a logistic regression model for feature significance.

Here's an example using logistic regression for feature significance:

## pythonCopy code

from sklearn.linear\_model import LogisticRegression import statsmodels.api as sm # ... (previous code)
# Train a logistic regression model logreg\_model = LogisticRegression()
logreg\_model.fit(x\_train\_scaled, y\_train) # Get feature names feature\_names = x.columns # Use
statsmodels to get p-values logit\_model = sm.Logit(y\_train, sm.add\_constant(x\_train\_scaled)) result =
logit\_model.fit() p\_values = result.pvalues # Create a DataFrame with feature names and p-values
feature\_significance = pd.DataFrame({'Feature': feature\_names, 'P-Value': p\_values}) # Print the most

significant features most\_significant\_features = feature\_significance[feature\_significance['P-Value'] < 0.05] print("Most Significant Features:") print(most\_significant\_features) # ... (rest of the code)

This example fits a logistic regression model on the training data and uses the **statsmodels** library to obtain p-values for each feature. The features with p-values below a significance threshold (e.g., 0.05) are considered significant. Adjust the threshold as needed.

Note: The logistic regression model assumes a linear relationship between the features and the log-odds of the target variable. If your data does not meet these assumptions, other feature importance methods (e.g., tree-based methods like Random Forest) may be more appropriate.

## Anonymous

i need feature significance for my SVM model, maybe not p values but how to tell which coefficients have the most weight

ChatGPT

#### ChatGPT

In Support Vector Machines (SVMs), especially with non-linear kernels, the interpretation of feature importance is not as straightforward as in linear models like logistic regression. SVMs use support vectors and their associated dual coefficients to make predictions.

However, you can gain some insight into feature importance by examining the magnitude of the coefficients in the SVM's decision function. The decision function is a linear combination of the support vector's dual coefficients and the kernel values between the support vectors and the input features.

Here's how you can retrieve the coefficients from an SVM model:

pythonCopy code

# Assuming svm\_model is your trained SVM model coefficients = svm\_model.coef\_ # Assuming x\_train\_scaled is your scaled training data # Note: SVM models in sklearn store dual coefficients in coef\_ # If your model has multiple classes, you might have coefficients for each class. # In binary classification, you typically have coefficients for the positive class. # If you have a binary classification, you can print the coefficients for each feature: feature\_names = x\_train.columns for feature, coef in zip(feature\_names, coefficients[0]): print(f"Feature: {feature}, Coefficient: {coef}")

Keep in mind that interpreting the coefficients directly in non-linear SVMs can be challenging, especially with complex kernels. It's often more informative to use visualization techniques or other methods to understand the decision boundary and feature importance.

For better feature interpretation, you might consider using linear SVM (SVC with a linear kernel) or exploring other techniques like Recursive Feature Elimination (RFE) to rank and select important features. Additionally, ensemble methods like Random Forests might provide a more intuitive measure of feature importance in non-linear scenarios.

## Anonymous

from sklearn.svm import SVC from sklearn.metrics import accuracy\_score, precision\_score, recall\_score, f1\_score, confusion\_matrix scaler = StandardScaler() x\_train\_scaled = scaler.fit\_transform(x\_train) x\_test\_scaled = scaler.transform(x\_test) svm\_model = SVC(kernel='linear', C=1.0, random\_state=42, probability=True) svm\_model.fit(x\_train\_scaled, y\_train) svm\_probabilities = svm\_model.predict\_proba(x\_test\_scaled)[:, 1]

#### ChatGPT

## **ChatGPT**

If you've trained an SVM model with a linear kernel and probability estimation (**probability=True**), you can use the **coef**\_ attribute to get the coefficients of the linear decision function. Here's how you can extract and print the coefficients along with their corresponding feature names:

## pythonCopy code

# Assuming svm\_model is your trained SVM model coefficients = svm\_model.coef\_ # Assuming x\_train\_scaled is your scaled training data # Note: SVM models in sklearn store dual coefficients in coef\_ # If your model has multiple classes, you might have coefficients for each class. # In binary classification, you typically have coefficients for the positive class. # If you have a binary classification, you can print the coefficients for each feature: feature\_names = x\_train.columns for feature, coef in zip(feature\_names, coefficients[0]): print(f"Feature: {feature}, Coefficient: {coef}")

In this code snippet, **svm\_model.coef**\_ will give you the coefficients for the linear decision function. Each coefficient corresponds to a feature in your dataset.

Keep in mind that interpreting the coefficients directly in non-linear SVMs can be challenging, and it might not provide meaningful insights, especially if you're using non-linear kernels. In such cases, visualizations or alternative feature importance techniques might be more informative.

## Anonymous

ChatGPT

## **ChatGPT**

Apologies for the confusion. If **x\_train** is a NumPy array, you won't have the **columns** attribute. You can use the feature names directly from the original DataFrame. Here's how you can modify the code: pythonCopy code

# Assuming x\_train is a NumPy array and x\_train\_scaled is your scaled training data # Assuming x\_train\_df is your original DataFrame # If you have a binary classification, you can print the coefficients for each feature: feature\_names = x\_train\_df.columns for feature, coef in zip(feature\_names, coefficients[0]): print(f"Feature: {feature}, Coefficient: {coef}")

Make sure to replace **x\_train\_df** with the actual name of your original DataFrame. This code snippet retrieves the feature names from the DataFrame and then iterates through them to print the corresponding coefficients.

## Anonymous

can u output this as a df or table: # If you have a binary classification, you can print the coefficients for each feature: feature\_names for feature, coef in zip(feature\_names, coefficients[0]): print(f"Feature: {feature}, Coefficient: {coef}")

ChatGPT

#### **ChatGPT**

Certainly! You can create a DataFrame to store the feature names and coefficients and then display it. Here's an example:

pythonCopy code

import pandas as pd # Assuming x\_train is a NumPy array and x\_train\_scaled is your scaled training data # Assuming x\_train\_df is your original DataFrame # If you have a binary classification, you can store the coefficients in a DataFrame: feature\_names = x\_train\_df.columns coefficients\_df = pd.DataFrame({'Feature': feature\_names, 'Coefficient': coefficients[0]}) # Display the DataFrame print(coefficients\_df)

This code creates a DataFrame named **coefficients\_df** with columns 'Feature' and 'Coefficient' and then prints the DataFrame. Adjust the names according to your actual variable names.

## Anonymous

now give me which ones are the top 5

ChatGPT

### **ChatGPT**

Certainly! You can sort the DataFrame by the absolute values of the coefficients and then select the top 5 features. Here's how you can do it:

pythonCopy code

# Sort the coefficients DataFrame by absolute values of coefficients coefficients\_df['Absolute Coefficient'] = coefficients\_df['Coefficient'].abs() sorted\_coefficients\_df = coefficients\_df.sort\_values(by='Absolute Coefficient', ascending=False) # Display the top 5 features top5\_features = sorted\_coefficients\_df.head(5) print("Top 5 Features:") print(top5\_features[['Feature', 'Coefficient']])

This code adds a new column 'Absolute Coefficient' to the DataFrame, sorts the DataFrame based on the absolute values of coefficients, and then selects the top 5 features. Adjust the names according to your actual variable names.

## Anonymous

what does negative coefficient mean in svm?

## ChatGPT

### ChatGPT

In Support Vector Machines (SVMs), especially in linear SVMs, the sign of the coefficients (weights) in the decision function indicates the direction of the decision boundary. Specifically:

- **Positive Coefficient:** A positive coefficient for a feature means that an increase in the value of that feature is associated with the prediction of the positive class (or class 1 in binary classification).
- **Negative Coefficient:** Conversely, a negative coefficient for a feature means that an increase in the value of that feature is associated with the prediction of the negative class (or class 0 in binary classification).

In the context of SVMs, the decision boundary is a hyperplane, and the sign of the coefficients determines on which side of the hyperplane a data point will be classified.

So, for example, if the coefficient for the feature 'X' is positive, it means that as the value of 'X' increases, the likelihood of the positive class being predicted also increases. On the other hand, if the coefficient for 'X' is negative, an increase in the value of 'X' is associated with the likelihood of predicting the negative class.

Keep in mind that the magnitude of the coefficient also matters. Larger magnitudes indicate a stronger influence on the decision boundary. In non-linear SVMs or SVMs with more complex kernels, the interpretation of individual coefficients becomes less straightforward due to the transformation of features in the higher-dimensional space.

## Anonymous

now do the same thing for neural network features

#### ChatGPT

#### ChatGPT

Interpreting feature importance in neural networks is generally more complex compared to linear models like SVMs. Neural networks operate through interconnected layers of nodes (neurons) with weighted connections, and the relationship between input features and output is non-linear and distributed across the network.

However, one approach to gain some insight into feature importance in a neural network is to examine the weights of the connections between the input layer and the first hidden layer. These weights capture the influence of each input feature on the hidden layer activations.

Here's an example of how you might extract and analyze the weights for a simple neural network: pythonCopy code

import pandas as pd import torch import torch.nn as nn from torch.utils.data import DataLoader, TensorDataset # Assuming x\_train\_tensor is your PyTorch tensor for the training data # Assuming y\_train\_tensor is your PyTorch tensor for the training labels # Create a custom neural network class class SimpleNN(nn.Module): def \_\_init\_\_(self): super(SimpleNN, self).\_\_init\_\_() self.fc1 = nn.Linear(x train tensor.shape[1], 64) self.relu1 = nn.ReLU() self.fc2 = nn.Linear(64, 32) self.relu2 = nn.ReLU() self.fc3 = nn.Linear(32, 1) self.sigmoid = nn.Sigmoid() def forward(self, x): x = self.fc1(x) x = self.relu1(x) x = self.fc2(x) x = self.relu2(x) x = self.fc3(x) x = self.sigmoid(x) return x #Instantiate the model model = SimpleNN() # Define the loss function and optimizer criterion = nn.BCELoss() optimizer = torch.optim.Adam(model.parameters(), lr=0.001) # Convert data to DataLoader for batching train\_data = TensorDataset(x\_train\_tensor, y\_train\_tensor) train\_loader = DataLoader(train\_data, batch\_size=32, shuffle=True) # Training loop epochs = 30 for epoch in range(epochs): model.train() for inputs, labels in train loader: optimizer.zero grad() outputs = model(inputs) loss = criterion(outputs, labels) loss.backward() optimizer.step() # Extract the weights from the first layer weights\_first\_layer = model.fc1.weight.detach().numpy() # Create a DataFrame with feature names and weights feature\_names = list(x\_train.columns) weights\_df = pd.DataFrame({'Feature': feature\_names, 'Weight': weights\_first\_layer[0]}) # Display the DataFrame print(weights\_df)

In this example, **model.fc1.weight** retrieves the weight parameters of the connections between the input layer and the first hidden layer. The resulting **weights\_df** DataFrame contains feature names and their corresponding weights. Keep in mind that interpreting the weights in the context of neural networks may not be as straightforward as in linear models. Additionally, deeper layers in the neural network might capture more complex and abstract features.

## Anonymous

and output top 5 more relevant columns

ChatGPT

## **ChatGPT**

Certainly! You can sort the DataFrame by the absolute values of the weights and then select the top 5 features. Here's how you can do it:

pythonCopy code

# Sort the weights DataFrame by absolute values of weights weights\_df['Absolute Weight'] = weights\_df['Weight'].abs() sorted\_weights\_df = weights\_df.sort\_values(by='Absolute Weight', ascending=False) # Display the top 5 features top5\_features\_nn = sorted\_weights\_df.head(5) print("Top 5 Relevant Features:") print(top5\_features\_nn[['Feature', 'Weight']])

This code adds a new column 'Absolute Weight' to the DataFrame, sorts the DataFrame based on the absolute values of weights, and then selects the top 5 features. Adjust the names according to your actual variable names.

## Anonymous

what does negative and positive coefficient mean

ChatGPT

#### **ChatGPT**

In the context of neural networks, the interpretation of positive and negative coefficients (weights) is similar to other linear models. Each weight in the network corresponds to a connection between neurons, and its sign indicates the direction and strength of the influence.

Here's what positive and negative coefficients typically mean:

## 1. Positive Coefficient:

- A positive weight for a feature means that an increase in the value of that feature is associated with an increase in the output (activation) of the neuron it is connected to.
- In the context of the first layer, where input features are connected to neurons, a positive weight suggests that an increase in the value of the corresponding feature contributes positively to the activation of the neuron.

## 2. Negative Coefficient:

- A negative weight for a feature means that an increase in the value of that feature is associated with a decrease in the output (activation) of the neuron it is connected to.
- In the first layer, a negative weight suggests that an increase in the value of the corresponding feature contributes negatively to the activation of the neuron.

Interpreting individual weights in a neural network can be challenging, especially in deeper layers where features become more abstract. Additionally, the activation functions (e.g., ReLU, Sigmoid) add non-linearity to the network, making it more complex to directly interpret the significance of individual weights.

In practical terms, positive and negative weights provide information about the direction of influence, but the overall behavior of a neural network is shaped by the combination of all weights, activation functions, and the architecture of the network.

## Anonymous

so does postive mean its more important or what for predicting churn (0 or 1)

ChatGPT

## **ChatGPT**

In the context of neural networks and predictive modeling, the sign of the weight alone doesn't necessarily indicate the importance of a feature for predicting a specific class (e.g., churn or no churn). The importance of a feature is a combination of the magnitude of the weight, the scale of the feature, and how the feature interacts with other features and layers in the network.

Here are some considerations:

## 1. Magnitude of the Weight:

• The magnitude of the weight gives an indication of how much a feature contributes to the prediction. Larger magnitudes suggest a stronger influence.

## 2. Interaction with Other Features:

• The impact of a feature also depends on its interaction with other features. A feature might have a positive weight, indicating a positive contribution, but if another feature has a strong negative weight, their combined effect may be less significant.

# 3. Scale of the Feature:

• The scale of a feature matters. Features with larger scales might have larger weights, but it doesn't necessarily mean they are more important. Feature scaling (normalizing or standardizing) is often done to bring features to a similar scale.

# 4. Interpretability:

Neural networks, especially deep networks, are often seen as complex black boxes.
 Interpretability of individual weights can be challenging, and understanding the overall importance of features might require more advanced techniques, such as feature importance algorithms or layer-wise relevance propagation.

It's important to note that interpreting the significance of individual weights in neural networks can be intricate, and the focus is often on the overall performance of the model rather than individual feature weights. Techniques like feature importance analysis, sensitivity analysis, and layer-wise relevance propagation can provide additional insights into feature contributions.