```
In [ ]: import pandas as pd
         import matplotlib.pyplot as plt
         import seaborn as sns
         plt.rcParams['figure.figsize'] = (16,6)
         sns.set_style('darkgrid')
In [ ]: data = pd.read_csv('classification.csv')
In [ ]: data.head()
Out[]:
            actual predicted
                    0.305904
         0
                0
                    0.578251
         2
                   0.156959
                0
                   0.742309
         4
                   0.239494
                0
In [ ]: y_true = data.actual.values
         y_pred = data.predicted.values
In [ ]: from sklearn.metrics import roc_curve, roc_auc_score, classification_report, confusion_matrix
         fpr, tpr, _ = roc_curve(y_true, y_pred)
         auc = roc_auc_score(y_true, y_pred)
In [ ]: plt.plot(fpr,tpr,label="AUC Score="+str(auc),lw=2)
         plt.plot([0, 1], [0, 1], color="orange", lw=2, linestyle="--")
         plt.legend(loc=4)
         plt.xlabel("False Positive Rate")
         plt.ylabel("True Positive Rate")
         plt.title("ROC Curve")
         plt.show()
                                                          ROC Curve
          1.0
          0.8
         9.0
         True Positive F
          0.2
          0.0

    ALIC Score=0.9688910804295421

                0.0
                                  0.2
                                                                     0.6
                                                                                       0.8
```

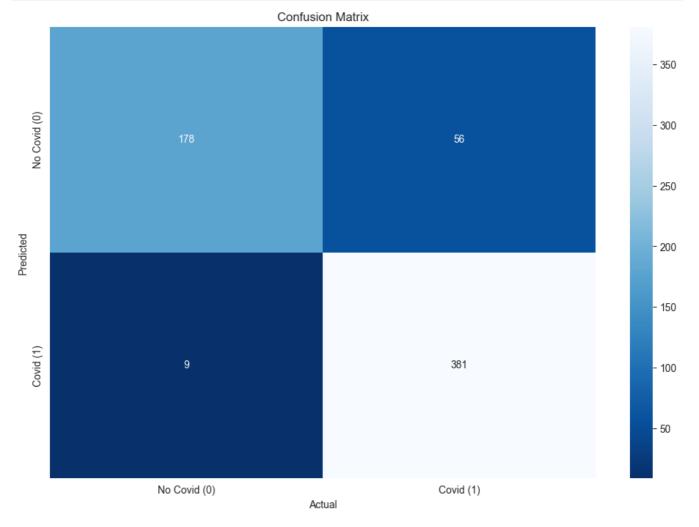
Scenario 1: Credit Card Default

Decrease False Positives

```
In [ ]: y_pred[y_pred>=0.8] = 1
y_pred[y_pred<0.8] = 0</pre>
```

False Positive Rate

```
In [ ]: print(classification_report(y_true,y_pred))
                       precision
                                    recall f1-score
                                                        support
                    0
                            0.95
                                      0.76
                                                 0.85
                                                            234
                    1
                            0.87
                                      0.98
                                                            390
                                                 0.92
                                                 0.90
                                                            624
            accuracy
           macro avg
                            0.91
                                      0.87
                                                 0.88
                                                            624
        weighted avg
                            0.90
                                      0.90
                                                 0.89
                                                            624
```



In []: