

Code:

```
# Install required packages

!pip install hmmlearn
!pip install optuna

import pandas as pd
import numpy as np
import optuna

from sklearn.preprocessing import StandardScaler

from hmmlearn import hmm

from xgboost import XGBClassifier

from sklearn.model_selection import train_test_split, StratifiedKFold, cross_val_score

from sklearn.metrics import accuracy_score, classification_report, confusion_matrix,
ConfusionMatrixDisplay, f1_score

import matplotlib.pyplot as plt

import warnings

warnings.filterwarnings("ignore")

# Load data

df = pd.read_csv("cirrhosis_preprocessed (1).csv")

# Feature preparation

all_features = df.drop(columns=["Stage"]).columns.tolist()

X_raw = df[all_features]

y = df["Stage"].astype(int) - 1

# Scale and fit HMM

scaler = StandardScaler()

X_scaled = scaler.fit_transform(X_raw)

hmm_model = hmm.GaussianHMM(n_components=4, covariance_type="diag", n_iter
=100, random_state=42)
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hmm_model.fit(X_scaled)

df["HMM_State"] = hmm_model.predict(X_scaled)

X = df[all_features + ["HMM_State"]]

# Split data
X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.2, stratify=y, random_state=42)

# Optuna objective function
def objective(trial):
    params = {
        "n_estimators": trial.suggest_int("n_estimators", 50, 300),
        "max_depth": trial.suggest_int("max_depth", 3, 10),
        "learning_rate": trial.suggest_float("learning_rate", 0.01, 0.3),
        "subsample": trial.suggest_float("subsample", 0.6, 1.0),
        "colsample_bytree": trial.suggest_float("colsample_bytree", 0.6, 1.0),
        "gamma": trial.suggest_float("gamma", 0, 5),
        "reg_alpha": trial.suggest_float("reg_alpha", 0, 1),
        "reg_lambda": trial.suggest_float("reg_lambda", 0, 1),
        "random_state": 42,
        "use_label_encoder": False,
        "eval_metric": "mlogloss"
    }
    model = XGBClassifier(**params)
    cv = StratifiedKFold(n_splits=20, shuffle=True, random_state=42)
    return cross_val_score(model, X_train, y_train, scoring="accuracy", cv=cv, n_jobs=-1).mean()

# Run Optuna
study = optuna.create_study(direction="maximize")
study.optimize(objective, n_trials=30, timeout=600)

# Train final model

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best_params = study.best_params

best_params.update({"use_label_encoder": False, "eval_metric": "mlogloss", "random_state": 42})

final_model = XGBClassifier(**best_params)

final_model.fit(X_train, y_train)

y_proba = final_model.predict_proba(X_test)


# Thresholding function
def apply_custom_thresholds(proba, thresholds):
    return np.argmax(proba / thresholds, axis=1)


# Threshold optimization
def threshold_objective(trial):
    thresholds = [
        trial.suggest_float("th_0", 0.05, 1.0),
        trial.suggest_float("th_1", 0.05, 1.0),
        trial.suggest_float("th_2", 0.05, 1.0),
        trial.suggest_float("th_3", 0.05, 1.0),

y_pred = apply_custom_thresholds(y_proba, thresholds)
return f1_score(y_test, y_pred, average="macro")

threshold_study = optuna.create_study(direction="maximize")
threshold_study.optimize(threshold_objective, n_trials=50, timeout=300)


# Final predictions and evaluation
best_thresholds = [
    threshold_study.best_params["th_0"],
    threshold_study.best_params["th_1"],
    threshold_study.best_params["th_2"],
    threshold_study.best_params["th_3"]

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y_pred_final = apply_custom_thresholds(y_proba, best_thresholds)
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print("Final Accuracy:", accuracy_score(y_test, y_pred_final))
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print("Classification Report:\n", classification_report(y_test,y_pred_final))
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# Confusion matrix
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cm = confusion_matrix(y_test, y_pred_final)
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disp = ConfusionMatrixDisplay(confusion_matrix=cm, display_labels=[0, 1, 2,3])
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disp.plot(cmap="Blues", values_format="d")
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plt.title("Confusion Matrix (XGBoost + HMM + Optimized Thresholds)")
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plt.tight_layout()
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plt.show()
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