Preventing Customer from Unscribing a Telecom Plan

High Level Machine Learning Classification Project Life Cycle

- 1. Domain Introduction
- 2. Problem statement
- 3. Data Source
- 4. Data Description
- 5. Identify the target variable
- 6. Read the data
- 7. Inspect the data
 - Check few samples
 - Check the data types
 - Check the initial summary
- 8. Data Manipulation
 - Check for missing values
 - Column string fomatting
 - Data fomatting
 - Imputation
- 9. Exploratory Data Analysis
 - univariate analysis
 - class ditribution in data
 - Varibles distribution according to class
 - Bucketing
 - Correlation Matrix
 - feature elimination / addition / transformation
- 10. Data preprocessing
 - Encoding categorical variable
 - Normalizing features
 - spliting train/val/test data
 - feature compression ()
- 11. Model Building
 - Baseline Model
 - Model Selection
 - Hyper parameter Selection
- 12. Model Performances
 - model performance metrics
 - Compare model metrics
 - Confusion matrices for models
 - ROC Curves for models
 - Precision recall curves
- 13. Model Interpretation
- 14. Model Deployment

1.Domain Introduction

We have the customer data for a **telecom** company which offers many services like phone, internet, TV Streaming and Movie Streaming.

2. Problem Statement

"Find the Best model to predict behavior to retain customers. You can analyze all relevant customer data and develop focused customer retention programs."

3. Data Source

Available at: IBM watson analytics page (https://community.watsonanalytics.com/wpcontent/uploads/2015/03/WA Fn-UseC -Telco-Customer-Churn.csv? cm_mc_uid=14714377267115403444551&cm_mc_sid_50200000=12578191540344455127&cm_mc_sid_52640

4. Data Description

This data set provides info to help you predict behavior to retain customers. You can analyze all relevant customer data and develop focused customer retention programs.

A telecommunications company is concerned about the number of customers leaving their landline business for cable competitors. They need to understand who is leaving. Imagine that you're an analyst at this company and you have to find out who is leaving and why.

The data set includes information about:

- · Customers who left within the last month the column is called Churn
- Services that each customer has signed up for phone, multiple lines, internet, online security, online backup, device protection, tech support, and streaming TV and movies
- Customer account information how long they've been a customer, contract, payment method, paperless billing, monthly charges, and total charges
- Demographic info about customers gender, age range, and if they have partners and dependents

5. Identify the target variable

The Goal is to predict whether or not a particular customer is likely to retain services. This is represented by the Churn column in dataset. Churn=Yes means customer leaves the company, whereas Churn=No implies customer is retained by the company.

6. Read the data

In [1]:

```
import numpy as np # linear algebra
import pandas as pd # data processing, CSV file I/O (e.g. pd.read_csv)
import matplotlib.pyplot as plt
%matplotlib inline
import seaborn as sns
```

In [2]:

```
df = pd.read_csv('WA_Fn-UseC_-Telco-Customer-Churn.csv',index_col='customerID')
df.size, df.shape
# Data: https://www.kaggle.com/blastchar/telco-customer-churn#WA_Fn-UseC_-Telco-Customer-Ch
Out[2]:
(140860, (7043, 20))
```

7. Inspect the data

https://www.kaggle.com/blastchar/telco-customer-churn# (https://www.kaggle.com/blastchar/telco-customerchurn)

In [3]:

```
df.head()
```

Out[3]:

	gender	SeniorCitizen	Partner	Dependents	tenure	PhoneService	MultipleLines	I
customerID								
7590- VHVEG	Female	0	Yes	No	1	No	No phone service	
5575- GNVDE	Male	0	No	No	34	Yes	No	
3668- QPYBK	Male	0	No	No	2	Yes	No	
7795- CFOCW	Male	0	No	No	45	No	No phone service	
9237- HQITU	Female	0	No	No	2	Yes	No	
4								•

In [4]:

```
## print the unique values in every column in dataframe
def print_unique_values_in_column(df, max_unique=30):
  for col in df:
     if len(df[col].unique()) < max_unique:</pre>
        print(df[col].name, ' : ', df[col].unique())
        print('-'*100)
print_unique_values_in_column(df)
gender : ['Female' 'Male']
______
_____
SeniorCitizen : [0 1]
Partner : ['Yes' 'No']
Dependents : ['No' 'Yes']
  ------
PhoneService : ['No' 'Yes']
______
MultipleLines : ['No phone service' 'No' 'Yes']
  ______
InternetService : ['DSL' 'Fiber optic' 'No']
OnlineSecurity : ['No' 'Yes' 'No internet service']
OnlineBackup : ['Yes' 'No' 'No internet service']
______
DeviceProtection : ['No' 'Yes' 'No internet service']
TechSupport : ['No' 'Yes' 'No internet service']
StreamingTV : ['No' 'Yes' 'No internet service']
  ______
StreamingMovies : ['No' 'Yes' 'No internet service']
  ------
Contract : ['Month-to-month' 'One year' 'Two year']
  ______
PaperlessBilling : ['Yes' 'No']
______
PaymentMethod : ['Electronic check' 'Mailed check' 'Bank transfer (automat
ic)'
 'Credit card (automatic)']
```

Churn : ['No' 'Yes']

In [5]:

df.info()

<class 'pandas.core.frame.DataFrame'>

Index: 7043 entries, 7590-VHVEG to 3186-AJIEK

Data columns (total 20 columns):

7043 non-null object gender 7043 non-null int64 SeniorCitizen Partner 7043 non-null object Dependents 7043 non-null object 7043 non-null int64 tenure PhoneService 7043 non-null object MultipleLines 7043 non-null object InternetService 7043 non-null object 7043 non-null object OnlineSecurity OnlineBackup 7043 non-null object DeviceProtection 7043 non-null object 7043 non-null object TechSupport 7043 non-null object StreamingTV StreamingMovies 7043 non-null object Contract 7043 non-null object 7043 non-null object PaperlessBilling PaymentMethod 7043 non-null object 7043 non-null float64 MonthlyCharges TotalCharges 7043 non-null object Churn 7043 non-null object dtypes: float64(1), int64(2), object(17)

memory usage: 1.1+ MB

In [6]:

df.describe()

Out[6]:

	SeniorCitizen	tenure	MonthlyCharges
count	7043.000000	7043.000000	7043.000000
mean	0.162147	32.371149	64.761692
std	0.368612	24.559481	30.090047
min	0.000000	0.000000	18.250000
25%	0.000000	9.000000	35.500000
50%	0.000000	29.000000	70.350000
75%	0.000000	55.000000	89.850000
max	1.000000	72.000000	118.750000

In [7]:

df.describe(include=object)

Out[7]:

	gender	Partner	Dependents	PhoneService	MultipleLines	InternetService	OnlineSecur
count	7043	7043	7043	7043	7043	7043	70
unique	2	2	2	2	3	3	
top	Male	No	No	Yes	No	Fiber optic	
freq	3555	3641	4933	6361	3390	3096	34
4							>

8. Data Manipulation

In [8]:

```
# remove punctuation from col
def filter_df(df):
    import string
    def remove_punctuation(s):
        s = ''.join([i for i in s if i not in frozenset(string.punctuation)])
        return s
    #filter col names
    # df.columns = df.columns.str.strip().str.lower().str.replace(' ', '_').str.replace('('
    df.columns = df.columns.str.strip().str.replace(' ', '_').str.replace('(', '').str.repl
    #filter col_values
    df_categorical = df.select_dtypes(include=object)
    for col in df_categorical.columns:
        df[col] = df[col].apply(remove_punctuation)
    return df
df = filter_df(df)
df.head()
#https://medium.com/@chaimgluck1/have-messy-text-data-clean-it-with-simple-lambda-functions
```

Out[8]:

	gender	SeniorCitizen	Partner	Dependents	tenure	PhoneService	MultipleLines	I
customerID								
7590- VHVEG	Female	0	Yes	No	1	No	No phone service	
5575- GNVDE	Male	0	No	No	34	Yes	No	
3668- QPYBK	Male	0	No	No	2	Yes	No	
7795- CFOCW	Male	0	No	No	45	No	No phone service	
9237- HQITU	Female	0	No	No	2	Yes	No	
4								•

Data Manipulation

```
In [9]:
```

```
df.isna().any()
Out[9]:
```

gender False False SeniorCitizen Partner False False Dependents False tenure PhoneService False False MultipleLines InternetService False OnlineSecurity False OnlineBackup False DeviceProtection False TechSupport False StreamingTV False StreamingMovies False Contract False PaperlessBilling False PaymentMethod False MonthlyCharges False **TotalCharges** False False Churn

dtype: bool

In [10]:

```
df.isna().sum()
# df.isnull().sum()
```

Out[10]:

gender 0 SeniorCitizen 0 Partner 0 Dependents 0 tenure 0 PhoneService 0 MultipleLines 0 InternetService 0 OnlineSecurity 0 OnlineBackup 0 DeviceProtection 0 0 TechSupport 0 StreamingTV StreamingMovies 0 0 Contract PaperlessBilling 0 PaymentMethod 0 MonthlyCharges 0 TotalCharges 0 0 Churn dtype: int64

In [11]:

```
# df['TotalCharges'].isna()
```

```
In [12]:
df[df['TotalCharges'].isna()]
Out[12]:
           gender SeniorCitizen Partner Dependents tenure PhoneService MultipleLines I
 customerID
In [13]:
len(df[df['TotalCharges'].isna()])
Out[13]:
0
Here we can see that Total Charges is an object variable. Let's Change it to float
In [14]:
# We need to convert the Total Charges from object type to Numeric
df['TotalCharges'] = df['TotalCharges'].replace(r'\s+', np.nan, regex=True)
df['TotalCharges'] = pd.to_numeric(df['TotalCharges'])
df.info()
<class 'pandas.core.frame.DataFrame'>
Index: 7043 entries, 7590-VHVEG to 3186-AJIEK
Data columns (total 20 columns):
                    7043 non-null object
gender
SeniorCitizen
                    7043 non-null int64
Partner
                    7043 non-null object
Dependents
                    7043 non-null object
                    7043 non-null int64
tenure
PhoneService
                    7043 non-null object
MultipleLines
                    7043 non-null object
InternetService
                    7043 non-null object
OnlineSecurity
                    7043 non-null object
                    7043 non-null object
OnlineBackup
DeviceProtection
                    7043 non-null object
TechSupport
                    7043 non-null object
StreamingTV
                    7043 non-null object
                    7043 non-null object
StreamingMovies
                    7043 non-null object
Contract
PaperlessBilling
                    7043 non-null object
                    7043 non-null object
PaymentMethod
MonthlyCharges
                    7043 non-null float64
TotalCharges
                    7032 non-null float64
                    7043 non-null object
Churn
dtypes: float64(2), int64(2), object(16)
memory usage: 1.1+ MB
```

every missing value record comes from customers who has not opted out

```
** Imputation **
```

```
In [15]:
```

```
df['TotalCharges'] = df['TotalCharges'].fillna((df['TotalCharges'].mean()))
```

9. Exploratory Data Analysis

```
In [16]:
```

```
df_categorical = df.select_dtypes(include=object)
column_categorical = df_categorical.columns
column_categorical
```

Out[16]:

```
Index(['gender', 'Partner', 'Dependents', 'PhoneService', 'MultipleLines',
       'InternetService', 'OnlineSecurity', 'OnlineBackup', 'DeviceProtectio
n',
       'TechSupport', 'StreamingTV', 'StreamingMovies', 'Contract',
       'PaperlessBilling', 'PaymentMethod', 'Churn'],
      dtype='object')
```

In [17]:

```
df_categorical.head()
```

Out[17]:

	gender	Partner	Dependents	PhoneService	MultipleLines	InternetService	OnlineS
customerID							
7590- VHVEG	Female	Yes	No	No	No phone service	DSL	
5575- GNVDE	Male	No	No	Yes	No	DSL	
3668- QPYBK	Male	No	No	Yes	No	DSL	
7795- CFOCW	Male	No	No	No	No phone service	DSL	
9237- HQITU	Female	No	No	Yes	No	Fiber optic	
4							>

In [18]:

```
df_numerical = df.select_dtypes(include=np.float)
column_numerical = df_numerical.columns
```

^{**} Data formating **

In [19]:

df_numerical.head()

Out[19]:

	MonthlyCharges	TotalCharges
customerID		
7590-VHVEG	29.85	2985.0
5575-GNVDE	56.95	18895.0
3668-QPYBK	53.85	10815.0
7795-CFOCW	42.30	184075.0
9237-HQITU	70.70	15165.0

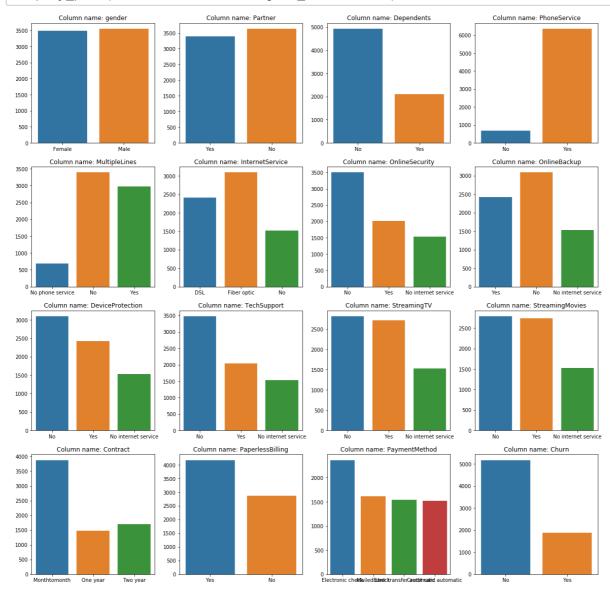
Univariate Analysis

In [20]:

```
def display_plot(df, col_to_exclude, object_mode = True):
     This function plots the count or distribution of each column in the dataframe based on
     @Args
       df: pandas dataframe
       col_to_exclude: specific column to exclude from the plot, used for excluded key
       object_mode: whether to plot on object data types or not (default: True)
     Return
       No object returned but visualized plot will return based on specified inputs
    n = 0
    this = []
    if object_mode:
        nrows = 4
        ncols = 4
        width = 20
        height = 20
    else:
        nrows = 2
        ncols = 2
        width = 14
        height = 10
    for column in df.columns:
        if object mode:
            if (df[column].dtypes == '0') & (column != col_to_exclude):
                this.append(column)
        else:
            if (df[column].dtypes != '0'):
                this.append(column)
    fig, ax = plt.subplots(nrows, ncols, sharex=False, sharey=False, figsize=(width, height
    for row in range(nrows):
        for col in range(ncols):
            if object_mode:
                g = sns.countplot(df[this[n]], ax=ax[row][col])
            else:
                g = sns.distplot(df[this[n]], ax = ax[row][col])
            ax[row,col].set_title("Column name: {}".format(this[n]))
            ax[row, col].set_xlabel("")
            ax[row, col].set_ylabel("")
            n += 1
    plt.show();
    return None
```

In [21]:

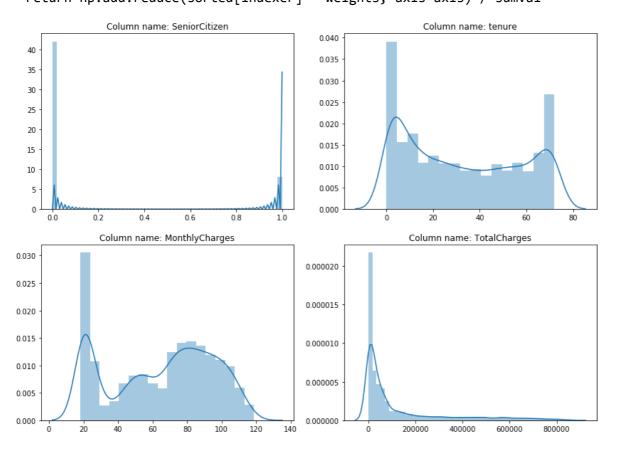




In [22]:

display_plot(df, 'customerid', object_mode = False)

/Library/Frameworks/Python.framework/Versions/3.5/lib/python3.5/site-package s/scipy/stats/stats.py:1713: FutureWarning: Using a non-tuple sequence for m ultidimensional indexing is deprecated; use `arr[tuple(seq)]` instead of `arr[seq]`. In the future this will be interpreted as an array index, `arr[np.a rray(seq)]`, which will result either in an error or a different result. return np.add.reduce(sorted[indexer] * weights, axis=axis) / sumval



feature Engineering

Based on the value of the services the subscribers subscribed to, there are **yes**, **no**, and **no phone** / **internet service**. These are somewhat related to primary products. Examples are illustrated through *panda crosstab* function below:

1. Phone service (Primary) and Multiple lines (Secondary)

- If the subscribers have phone service, they may have multiple lines (yes or no).
- But if the subscribers don't have phone service, the subscribers will never have multiple lines.

In [23]:

```
pd.crosstab(index = df["PhoneService"], columns = df["MultipleLines"])
```

Out[23]:

MultipleLines	No	No phone service	Yes	
PhoneService				
No	0	682	0	
Yes	3390	0	2971	

2. Internet Service (Primary) and other services, let's say streaming TV (secondary)

- If the subscribers have Internet services (either DSL or Fiber optic), the subscribers may opt to have other services related to Internet (i.e. streaming TV, device protection).
- But if the subscribers don't have the Internet services, this secondary service will not be available for the subscribers.

In [24]:

 Fiber optic
 1346
 0
 1750

 No
 0
 1526
 0

With this conclusion, I opt to transform the feature value of **No Phone / Internet service** to be the same **No** because it can be used another features (hence, **phone service** and **internet service** column) to explain.

In [25]:

```
def convert_no_service (df):
    col_to_transform = []
    for col in df.columns:
        if (df[col].dtype == 'O') & (col != 'customerid'):
            if len(df[df[col].str.contains("No")][col].unique()) > 1:
                  col_to_transform.append(col)

    print("Total column(s) to transform: {}".format(col_to_transform))
    for col in col_to_transform:
        df.loc[df[col].str.contains("No"), col] = 'No'
    return df
```

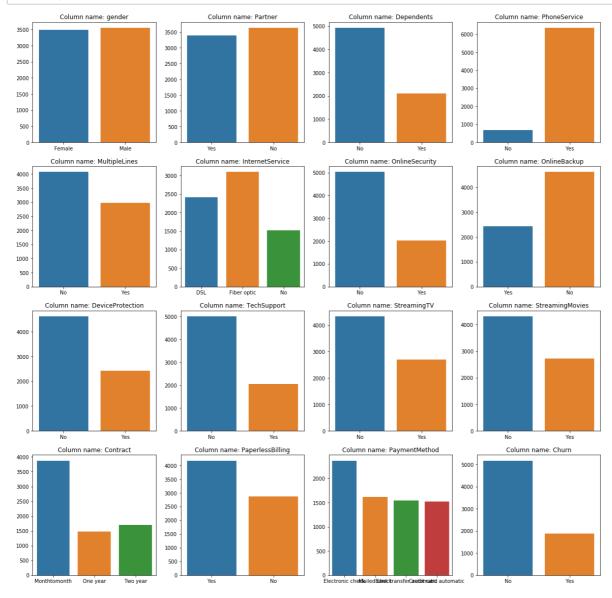
In [26]:

```
df = convert_no_service(df)

Total column(s) to transform: ['MultipleLines', 'OnlineSecurity', 'OnlineBac kup', 'DeviceProtection', 'TechSupport', 'StreamingTV', 'StreamingMovies']
```

In [27]:

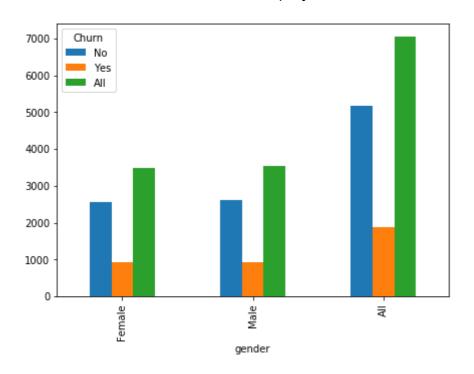
Let's see the data after transformation. display_plot(df, 'customerid', object_mode = True)



In [28]:

```
# Now Let's Start Comparing.
# Gender Vs Churn
print(pd.crosstab(df.gender,df.Churn,margins=True))
pd.crosstab(df.gender,df.Churn,margins=True).plot(kind='bar',figsize=(7,5));
print('Percent of Females that Left the Company {0}'.format((939/1869)*100))
print('Percent of Males that Left the Company {0}'.format((930/1869)*100))
```

```
A11
Churn
          No
               Yes
gender
Female
        2549
               939 3488
Male
        2625
               930 3555
        5174 1869 7043
All
Percent of Females that Left the Company 50.24077046548957
Percent of Males that Left the Company 49.75922953451043
```



We can See that Gender Does'nt Play an important Role in Predicting Our Target Variable.

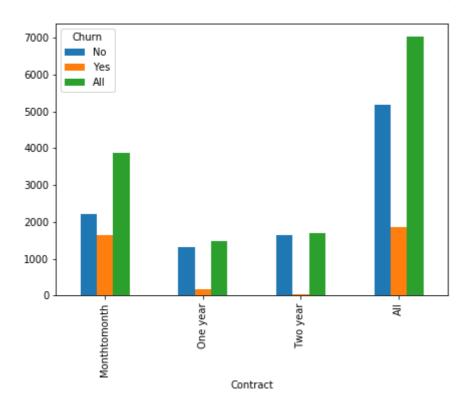
In [29]:

```
# Contract Vs Churn
print(pd.crosstab(df.Contract,df.Churn,margins=True))
pd.crosstab(df.Contract,df.Churn,margins=True).plot(kind='bar',figsize=(7,5));
print('Percent of Month-to-Month Contract People that Left the Company {0}'.format((1655/18
print('Percent of One-Year Contract People that Left the Company {0}'.format((166/1869)*100
print('Percent of Two-Year Contract People that Left the Company {0}'.format((48/1869)*100)
```

Churn	No	Yes	All
Contract			
Monthtomonth	2220	1655	3875
One year	1307	166	1473
Two year	1647	48	1695
All	5174	1869	7043
Two year	1647	48	1695

Percent of Month-to-Month Contract People that Left the Company 88.550026752 27395

Percent of One-Year Contract People that Left the Company 8.881754949170679 Percent of Two-Year Contract People that Left the Company 2.568218298555377



Most of the People that Left were the Ones who had Month-to-Month Contract.

In [30]:

```
# Internet Service Vs Churn
print(pd.crosstab(df.InternetService,df.Churn,margins=True))
pd.crosstab(df.InternetService,df.Churn,margins=True).plot(kind='bar',figsize=(7,5));

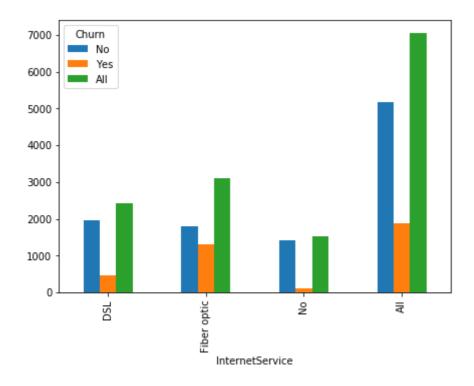
print('Percent of DSL Internet-Service People that Left the Company {0}'.format((459/1869)*
print('Percent of Fiber Optic Internet-Service People that Left the Company {0}'.format((12 print('Percent of No Internet-Service People that Left the Company {0}'.format((113/1869)*1
```

Churn	No	Yes	All
InternetService			
DSL	1962	459	2421
Fiber optic	1799	1297	3096
No	1413	113	1526
All	5174	1869	7043

Percent of DSL Internet-Service People that Left the Company 24.558587479935 795

Percent of Fiber Optic Internet-Service People that Left the Company 69.3953 9860888175

Percent of No Internet-Service People that Left the Company 6.04601391118245



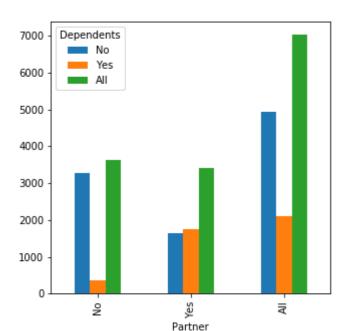
Most of the people That Left had Fiber Optic Internet-Service.

In [31]:

```
# Partner Vs Dependents
print(pd.crosstab(df.Partner,df.Dependents,margins=True))
pd.crosstab(df.Partner,df.Dependents,margins=True).plot(kind='bar',figsize=(5,5));
print('Percent of Partner that had Dependents {0}'.format((1749/2110)*100))
print('Percent of Non-Partner that had Dependents {0}'.format((361/2110)*100))
```

Dependents	No	Yes	ATT
Partner			
No	3280	361	3641
Yes	1653	1749	3402
All	4933	2110	7043

Percent of Partner that had Dependents 82.8909952606635 Percent of Non-Partner that had Dependents 17.10900473933649

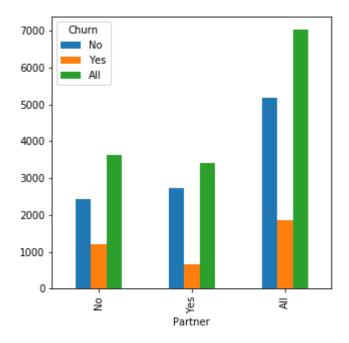


We can See Partners had a much larger percent of Dependents than Non-Partner this tells us that Most Partners might be Married.

In [32]:

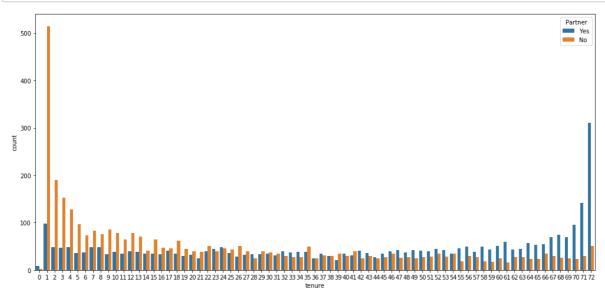
```
# Partner Vs Churn
print(pd.crosstab(df.Partner,df.Churn,margins=True))
pd.crosstab(df.Partner,df.Churn,margins=True).plot(kind='bar',figsize=(5,5));
```

Churn	No	Yes	All
Partner			
No	2441	1200	3641
Yes	2733	669	3402
All	5174	1869	7043



In [33]:

```
plt.figure(figsize=(17,8))
sns.countplot(x=df['tenure'],hue=df.Partner);
```

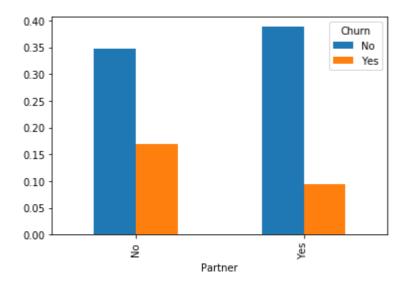


Most of the People that Were Partner will Stay Longer with The Company. So Being a Partner is a Plus-Point For the Company as they will Stay Longer with Them.

In [34]:

```
# Partner Vs Churn
print(pd.crosstab(df.Partner,df.Churn,margins=True))
pd.crosstab(df.Partner,df.Churn,normalize=True).plot(kind='bar');
```

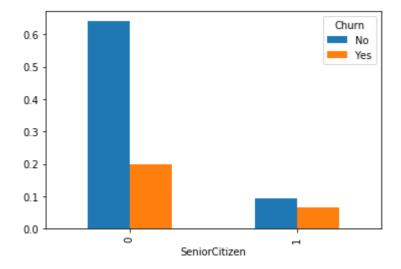
Churn	No	Yes	All
Partner			
No	2441	1200	3641
Yes	2733	669	3402
All	5174	1869	7043



In [35]:

```
# Senior Citizen Vs Churn
print(pd.crosstab(df.SeniorCitizen,df.Churn,margins=True))
pd.crosstab(df.SeniorCitizen,df.Churn,normalize=True).plot(kind='bar');
```

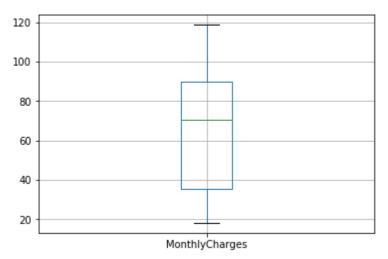
Churn	No	Yes	All
SeniorCitizen			
0	4508	1393	5901
1	666	476	1142
All	5174	1869	7043



Let's Check for Outliers in Monthly Charges And Total Charges Using Box Plots

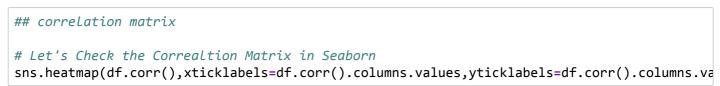
In [36]:

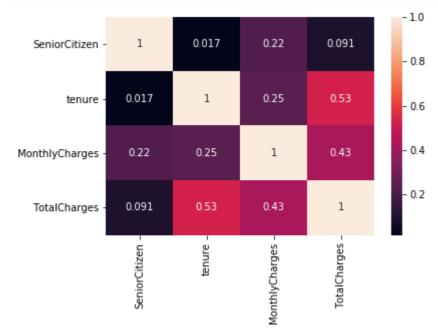




Monthly Charges don't have any Outliers so we don't have to Get into Extracting Information from Outliers.

In [37]:





Here We can See Tenure and Total Charges are correlated and also Monthly charges and Total Charges are also correlated with each other.

we can assume from our domain expertise that , Total Charges ~ Monthly Charges * Tenure + Additional Charges(Tax).

Bucketing

```
In [38]:
```

```
#Tenure to categorical column
def tenure_lab(telcom) :
      print(telcom)
      print('-'*80)
    if telcom["tenure"] <= 12 :</pre>
        return "Tenure_0-12"
    elif (telcom["tenure"] > 12) & (telcom["tenure"] <= 24 ):</pre>
        return "Tenure_12-24"
    elif (telcom["tenure"] > 24) & (telcom["tenure"] <= 48) :</pre>
        return "Tenure_24-48"
    elif (telcom["tenure"] > 48) & (telcom["tenure"] <= 60) :</pre>
        return "Tenure_48-60"
    elif telcom["tenure"] > 60 :
        return "Tenure_gt_60"
df["tenure_group"] = df.apply(lambda x:tenure_lab(x),axis = 1)
```

In [39]:

```
df.head()
```

Out[39]:

	gender	SeniorCitizen	Partner	Dependents	tenure	PhoneService	MultipleLines	I
customerID								
7590- VHVEG	Female	0	Yes	No	1	No	No	
5575- GNVDE	Male	0	No	No	34	Yes	No	
3668- QPYBK	Male	0	No	No	2	Yes	No	
7795- CFOCW	Male	0	No	No	45	No	No	
9237- HQITU	Female	0	No	No	2	Yes	No	
5 rows × 21 d	columns							
◀								

10. Data preprocessing

Encoding categorical variable

```
In [40]:
```

```
#replace values
df["SeniorCitizen"] = df["SeniorCitizen"].replace({1:"Yes",0:"No"})
```

In [41]:

df.head()

Out[41]:

	gender	SeniorCitizen	Partner	Dependents	tenure	PhoneService	MultipleLines	I
customerID								
7590- VHVEG	Female	No	Yes	No	1	No	No	_
5575- GNVDE	Male	No	No	No	34	Yes	No	
3668- QPYBK	Male	No	No	No	2	Yes	No	
7795- CFOCW	Male	No	No	No	45	No	No	
9237- HQITU	Female	No	No	No	2	Yes	No	
5 rows × 21 columns								

In [42]:

```
df.info()
```

```
<class 'pandas.core.frame.DataFrame'>
Index: 7043 entries, 7590-VHVEG to 3186-AJIEK
Data columns (total 21 columns):
gender
                    7043 non-null object
SeniorCitizen
                    7043 non-null object
Partner
                    7043 non-null object
Dependents
                    7043 non-null object
                    7043 non-null int64
tenure
PhoneService
                    7043 non-null object
MultipleLines
                    7043 non-null object
InternetService
                    7043 non-null object
                    7043 non-null object
OnlineSecurity
OnlineBackup
                    7043 non-null object
DeviceProtection
                    7043 non-null object
                    7043 non-null object
TechSupport
StreamingTV
                    7043 non-null object
StreamingMovies
                    7043 non-null object
Contract
                    7043 non-null object
PaperlessBilling
                    7043 non-null object
PaymentMethod
                    7043 non-null object
                    7043 non-null float64
MonthlyCharges
                    7043 non-null float64
TotalCharges
                    7043 non-null object
Churn
tenure_group
                    7043 non-null object
dtypes: float64(2), int64(1), object(18)
memory usage: 1.5+ MB
```

In [43]:

```
print_unique_values_in_column(df)
gender : ['Female' 'Male']
------
SeniorCitizen : ['No' 'Yes']
Partner : ['Yes' 'No']
 ______
Dependents : ['No' 'Yes']
______
_____
PhoneService : ['No' 'Yes']
------
MultipleLines : ['No' 'Yes']
______
InternetService : ['DSL' 'Fiber optic' 'No']
 ______
OnlineSecurity : ['No' 'Yes']
______
-----
OnlineBackup : ['Yes' 'No']
DeviceProtection : ['No' 'Yes']
TechSupport : ['No' 'Yes']
-----
-----
StreamingTV : ['No' 'Yes']
-----
StreamingMovies : ['No' 'Yes']
 ______
Contract : ['Monthtomonth' 'One year' 'Two year']
PaperlessBilling : ['Yes' 'No']
 PaymentMethod : ['Electronic check' 'Mailed check' 'Bank transfer automati
c'
'Credit card automatic']
Churn : ['No' 'Yes']
tenure_group : ['Tenure_0-12' 'Tenure_24-48' 'Tenure_12-24' 'Tenure_gt_60'
'Tenure 48-60']
         _____
```

```
In [44]:
from sklearn.preprocessing import LabelEncoder
from sklearn.preprocessing import StandardScaler
#customer id col
        = ['customerID']
Id_col
#Target columns
target_col = ["Churn"]
print(df.nunique())
#categorical columns
         = df.nunique()[df.nunique() < 6].keys().tolist()</pre>
cat cols
# df.nunique() :Return Series with number of distinct observations over requested axis.
# https://pandas.pydata.org/pandas-docs/stable/generated/pandas.DataFrame.nunique.html
print(cat_cols)
cat_cols = [x for x in cat_cols if x not in target_col]
#numerical columns
num_cols = [x for x in df.columns if x not in cat_cols + target_col + Id_col]
#Binary columns with 2 values
bin_cols = df.nunique()[df.nunique() == 2].keys().tolist()
#Columns more than 2 values
multi_cols = [i for i in cat_cols if i not in bin_cols]
# df.columns = cat_cols(df.nunique() < 6) + num_cols</pre>
# cat_cols = bin_cols + multi_cols
gender
                       2
                       2
SeniorCitizen
                       2
Partner
                       2
Dependents
tenure
                      73
                       2
PhoneService
MultipleLines
                       2
                       3
InternetService
                       2
OnlineSecurity
OnlineBackup
                       2
                       2
DeviceProtection
TechSupport
                       2
                       2
StreamingTV
StreamingMovies
                       2
Contract
                       3
                       2
PaperlessBilling
PaymentMethod
                       4
                    1585
MonthlyCharges
TotalCharges
                    6433
```

dtype: int64 ['gender', 'SeniorCitizen', 'Partner', 'Dependents', 'PhoneService', 'Multip leLines', 'InternetService', 'OnlineSecurity', 'OnlineBackup', 'DeviceProtec tion', 'TechSupport', 'StreamingTV', 'StreamingMovies', 'Contract', 'Paperle ssBilling', 'PaymentMethod', 'Churn', 'tenure_group']

2

5

Churn

tenure_group

```
In [45]:
```

```
print(num cols)
print('-'*80)
print(bin_cols)
print('-'*80)
print(multi_cols)
```

```
['tenure', 'MonthlyCharges', 'TotalCharges']
```

['gender', 'SeniorCitizen', 'Partner', 'Dependents', 'PhoneService', 'Multip leLines', 'OnlineSecurity', 'OnlineBackup', 'DeviceProtection', 'TechSuppor t', 'StreamingTV', 'StreamingMovies', 'PaperlessBilling', 'Churn']

['InternetService', 'Contract', 'PaymentMethod', 'tenure_group']

In [46]:

```
#Label encoding Binary columns
le = LabelEncoder()
for i in bin_cols :
    df[i] = le.fit_transform(df[i])
#Duplicating columns for multi value columns
df = pd.get_dummies(data = df,columns = multi_cols )
```

In [47]:

df.head()

Out[47]:

gender	SeniorCitizen	Partner	Dependents	tenure	PhoneService	MultipleLines	(

customerID

7590- VHVEG	0	0	1	0	1	0	0
5575- GNVDE	1	0	0	0	34	1	0
3668- QPYBK	1	0	0	0	2	1	0
7795- CFOCW	1	0	0	0	45	0	0
9237- HQITU	0	0	0	0	2	1	0

5 rows × 32 columns

```
In [48]:
list(df.columns)
Out[48]:
['gender',
 'SeniorCitizen',
 'Partner',
 'Dependents',
 'tenure',
 'PhoneService',
 'MultipleLines'
 'OnlineSecurity',
 'OnlineBackup',
 'DeviceProtection',
 'TechSupport',
 'StreamingTV',
 'StreamingMovies',
 'PaperlessBilling',
 'MonthlyCharges',
 'TotalCharges',
 'Churn',
 'InternetService_DSL',
 'InternetService_Fiber optic',
 'InternetService_No',
 'Contract_Monthtomonth',
 'Contract_One year',
 'Contract Two year',
 'PaymentMethod_Bank transfer automatic',
 'PaymentMethod_Credit card automatic',
 'PaymentMethod_Electronic check',
 'PaymentMethod_Mailed check',
 'tenure_group_Tenure_0-12',
 'tenure_group_Tenure_12-24',
 'tenure_group_Tenure_24-48',
 'tenure_group_Tenure_48-60',
```

Normalizing features

'tenure_group_Tenure_gt_60']

In [49]:

```
telcom = df
#Scaling Numerical columns
Standardize features by removing the mean and scaling to unit variance
The standard score of a sample x is calculated as: z = (x - u) / s
https://scikit-learn.org/stable/modules/generated/sklearn.preprocessing.StandardScaler.html
std = StandardScaler()
scaled = std.fit_transform(telcom[num_cols])
scaled = pd.DataFrame(scaled,columns=num_cols)
```

/Library/Frameworks/Python.framework/Versions/3.5/lib/python3.5/site-package s/sklearn/preprocessing/data.py:617: DataConversionWarning: Data with input dtype int64, float64 were all converted to float64 by StandardScaler. return self.partial_fit(X, y) /Library/Frameworks/Python.framework/Versions/3.5/lib/python3.5/site-package s/sklearn/base.py:462: DataConversionWarning: Data with input dtype int64, f loat64 were all converted to float64 by StandardScaler. return self.fit(X, **fit_params).transform(X)

In [50]:

```
print(scaled.shape)
scaled.head(2)
```

(7043, 3)

Out[50]:

	tenure	MonthlyCharges	TotalCharges
0	-1.277445	-1.160323	-0.640817
1	0.066327	-0.259629	-0.558107

In [51]:

```
#dropping original values merging scaled values for numerical columns
df telcom og = telcom.copy()
telcom = telcom.drop(columns = num cols,axis = 1)
```

```
In [52]:
```

```
print(telcom.shape)
telcom.head(2)
```

(7043, 29)

Out[52]:

	gender	SeniorCitizen	Partner	Dependents	PhoneService	MultipleLines	OnlineSe
customerID							
7590- VHVEG	0	0	1	0	0	0	
5575- GNVDE	1	0	0	0	1	0	

2 rows × 29 columns

In [53]:

```
# telcom1 = telcom.merge(scaled,left_index=True,right_index=True,how = "left")
# telcom1.head()
# df_row_merged = pd.concat([telcom, scaled], axis=1, ignore_index=False)
# df_row_merged
```

In [54]:

```
telcom.reset_index(drop=False, inplace=True)
telcom = pd.concat([telcom, scaled], axis=1)
telcom.set_index('customerID', inplace=True)
telcom.head()
```

Out[54]:

	genaer	SeniorCitizen	Partner	Dependents	PhoneService	wuitipieLines	OnlineSe
customerID							
7590- VHVEG	0	0	1	0	0	0	
5575- GNVDE	1	0	0	0	1	0	
3668- QPYBK	1	0	0	0	1	0	
7795- CFOCW	1	0	0	0	0	0	
9237- HQITU	0	0	0	0	1	0	

5 rows × 32 columns

spliting train/val/test data

In [55]:

```
from sklearn.model_selection import train_test_split
from sklearn.linear_model import LogisticRegression
from sklearn.metrics import confusion_matrix,accuracy_score,classification_report
from sklearn.metrics import roc_auc_score,roc_curve,scorer
from sklearn.metrics import f1_score
import statsmodels.api as sm
from sklearn.metrics import precision_score,recall_score
from yellowbrick.classifier import DiscriminationThreshold
#splitting train and test data
# telcom = df
target_col = telcom["Churn"]
train,test = train_test_split(telcom,test_size = .25 ,random_state = 111)
##seperating dependent and independent variables
       = [i for i in telcom.columns if i not in target_col]
# X_train = train[cols]
# y_train = train["Churn"]
# X_test = test[cols]
# y_test = test["Churn"]
X_train = train.drop(['Churn'], inplace=False, axis=1)
y_train = train["Churn"]
X_test = test.drop(["Churn"], inplace=False, axis=1)
y_test = test["Churn"]
```

In [56]:

```
X_train.shape, y_train.shape, X_test.shape, y_test.shape
Out[56]:
((5282, 31), (5282,), (1761, 31), (1761,))
```

In [57]:

```
X_train.head(), y_train.head(), X_test.head(), y_test.head()
Out[57]:
             gender
                     SeniorCitizen Partner
                                              Dependents
                                                           PhoneService
(
customerID
3521-SYVOR
                                  0
8660-BUETV
                  0
                                  0
                                           0
                                                        0
                                                                       1
                  1
8150-QUDFX
                                           0
                                                        0
                                                                       1
8800-JOOCF
                  0
                                  0
                                           0
                                                        1
                                                                       1
                  1
2292-XQWSV
                                           1
             MultipleLines OnlineSecurity OnlineBackup DeviceProtection
customerID
3521-SYVOR
                         0
                                                                            0
8660-BUETV
                         0
                                          0
                                                         0
                                                                            0
8150-QUDFX
                                                         0
                                                                            0
8800-JOOCF
                         1
                                          0
                                                         0
                                                                            a
2292-XQWSV
                                                                            1
             TechSupport
                                         PavmentMethod Electronic check \
```

11. Model Building

In [58]:

```
from sklearn.dummy import DummyClassifier
# Feature Selection and Encoding
from sklearn.decomposition import PCA
from sklearn.preprocessing import OneHotEncoder, LabelEncoder, label_binarize
# Machine Learning
from sklearn import tree , linear_model
from sklearn.svm import LinearSVC
from sklearn.ensemble import RandomForestClassifier, GradientBoostingClassifier
from sklearn.neighbors import KNeighborsClassifier
from sklearn.naive_bayes import GaussianNB
from sklearn.linear_model import LinearRegression, LogisticRegression, Ridge, Lasso, SGDCla
from sklearn.tree import DecisionTreeClassifier
from xgboost.sklearn import XGBClassifier
```

In [59]:

```
# validation
from sklearn import datasets, model selection, metrics , preprocessing
```

In [60]:

```
# Grid and Random Search
import scipy.stats as st
from scipy.stats import randint as sp randint
from sklearn.model selection import GridSearchCV
from sklearn.model selection import RandomizedSearchCV
```

In [61]:

```
# Metrics
```

from sklearn.metrics import precision_recall_fscore_support, roc_curve, auc

In [62]:

#utilities

import time

import io, os, sys, types, time, datetime, math, random

In [63]:

```
# calculate the fpr and tpr for all thresholds of the classification
def plot_roc_curve(y_test, preds):
    fpr, tpr, threshold = metrics.roc_curve(y_test, preds)
    roc_auc = metrics.auc(fpr, tpr)
    plt.title('Receiver Operating Characteristic')
    plt.plot(fpr, tpr, 'b', label = 'AUC = %0.2f' % roc_auc)
    plt.legend(loc = 'lower right')
    plt.plot([0, 1], [0, 1], 'r--')
    plt.xlim([-0.01, 1.01])
    plt.ylim([-0.01, 1.01])
    plt.ylabel('True Positive Rate')
    plt.xlabel('False Positive Rate')
    plt.show()
# Function that runs the requested algorithm and returns the accuracy metrics
def fit_ml_algo(algo, X_train, y_train, X_test, cv):
    # One Pass
    model = algo.fit(X_train, y_train)
    test_pred = model.predict(X_test)
    if (isinstance(algo, (LogisticRegression,
                          KNeighborsClassifier,
                          GaussianNB,
                          DecisionTreeClassifier,
                          RandomForestClassifier,
                          GradientBoostingClassifier))):
        probs = model.predict_proba(X_test)[:,1]
        probs = "Not Available"
    acc = round(model.score(X_test, y_test) * 100, 2)
    train_pred = model_selection.cross_val_predict(algo,
                                                   X train,
                                                   y_train,
                                                   cv=cv,
                                                   n_{jobs} = -1
    acc_cv = round(metrics.accuracy_score(y_train, train_pred) * 100, 2)
    return train_pred, test_pred, acc, acc_cv, probs
# Utility function to report best scores
def report(results, n_top=5):
    for i in range(1, n top + 1):
        candidates = np.flatnonzero(results['rank_test_score'] == i)
        for candidate in candidates:
            print("Model with rank: {0}".format(i))
            print("Mean validation score: {0:.3f} (std: {1:.3f})".format(
                  results['mean_test_score'][candidate],
                  results['std_test_score'][candidate]))
            print("Parameters: {0}".format(results['params'][candidate]))
            print("")
```

Baseline model with DummyClassifier

```
In [64]:
```

```
clf = DummyClassifier(strategy='most_frequent',random_state=0)
clf.fit(X_train, y_train)
```

Out[64]:

DummyClassifier(constant=None, random_state=0, strategy='most_frequent')

In [65]:

```
accuracy = clf.score(X_test, y_test)
accuracy
```

Out[65]:

0.7535491198182851

In [66]:

```
preds = clf.predict(X_test)
# dummyistic Regression
start_time = time.time()
train_pred_dummy, test_pred_dummy, acc_dummy, acc_cv_dummy, probs_dummy = fit_ml_algo(Dummy
                                                                  X_train,
                                                                  y_train,
                                                                  X_test,
                                                                  10)
dummy_time = (time.time() - start_time)
print("Accuracy: %s" % acc_dummy)
print("Accuracy CV 10-Fold: %s" % acc_cv_dummy)
print("Running Time: %s" % datetime.timedelta(seconds=dummy_time))
print (metrics.classification_report(y_train, train_pred_dummy))
print (metrics.classification_report(y_test, test_pred_dummy))
```

Accuracy: 75.35

Accuracy CV 10-Fold: 72.83 Running Time: 0:00:01.702752

		precision	recall	f1-score	support
	0	0.73	1.00	0.84	3847
	1	0.00	0.00	0.00	1435
micro	avg	0.73	0.73	0.73	5282
macro	avg	0.36	0.50	0.42	5282
weighted	avg	0.53	0.73	0.61	5282
		precision	recall	f1-score	support
		precision	recall	f1-score	support
	0	precision 0.75	recall	f1-score 0.86	support 1327
	0 1				
	_	0.75	1.00	0.86	1327
micro	1	0.75	1.00	0.86	1327
micro macro	1 avg	0.75 0.00	1.00	0.86 0.00	1327 434

/Library/Frameworks/Python.framework/Versions/3.5/lib/python3.5/site-package s/sklearn/metrics/classification.py:1143: UndefinedMetricWarning: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples.

'precision', 'predicted', average, warn_for)

/Library/Frameworks/Python.framework/Versions/3.5/lib/python3.5/site-package s/sklearn/metrics/classification.py:1143: UndefinedMetricWarning: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples.

'precision', 'predicted', average, warn_for)

/Library/Frameworks/Python.framework/Versions/3.5/lib/python3.5/site-package s/sklearn/metrics/classification.py:1143: UndefinedMetricWarning: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples.

'precision', 'predicted', average, warn_for) /Library/Frameworks/Python.framework/Versions/3.5/lib/python3.5/site-package s/sklearn/metrics/classification.py:1143: UndefinedMetricWarning: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples.

'precision', 'predicted', average, warn_for)

/Library/Frameworks/Python.framework/Versions/3.5/lib/python3.5/site-package s/sklearn/metrics/classification.py:1143: UndefinedMetricWarning: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples.

'precision', 'predicted', average, warn_for)

/Library/Frameworks/Python.framework/Versions/3.5/lib/python3.5/site-package s/sklearn/metrics/classification.py:1143: UndefinedMetricWarning: Precision and F-score are ill-defined and being set to 0.0 in labels with no predicted samples.

'precision', 'predicted', average, warn_for)

Select Candidate Algorithms

- 1. KNN
- 2. Logistic Regression
- 3. Random Forest
- 4. Naive Bayes
- 5. Stochastic Gradient Decent
- 6. Linear SVC
- 7. Decision Tree
- 8. Gradient Boosted Trees

In [67]:

```
# Specify parameters and distributions to sample from
param_dist = {'penalty': ['12', '11'],
                          'class_weight': [None, 'balanced'],
                          'C': np.logspace(-20, 20, 10000),
                          'intercept_scaling': np.logspace(-20, 20, 10000)}
# Run Randomized Search
n iter search = 10
lrc = LogisticRegression()
random_search = RandomizedSearchCV(1rc,
                                   n_{jobs}=-1,
                                   param_distributions=param_dist,
                                   n_iter=n_iter_search)
start = time.time()
random_search.fit(X_train, y_train)
print("RandomizedSearchCV took %.2f seconds for %d candidates"
       ' parameter settings." % ((time.time() - start), n_iter_search))
report(random_search.cv_results_)
/Library/Frameworks/Python.framework/Versions/3.5/lib/python3.5/site-package
s/sklearn/model_selection/_split.py:1943: FutureWarning: You should specify
a value for 'cv' instead of relying on the default value. The default value
will change from 3 to 5 in version 0.22.
  warnings.warn(CV_WARNING, FutureWarning)
RandomizedSearchCV took 6.57 seconds for 10 candidates parameter settings.
Model with rank: 1
Mean validation score: 0.797 (std: 0.005)
Parameters: {'class_weight': None, 'penalty': '12', 'intercept_scaling': 79.
10242888878624, 'C': 0.9162124725878782}
Model with rank: 2
Mean validation score: 0.750 (std: 0.003)
Parameters: {'class_weight': 'balanced', 'penalty': 'l1', 'intercept_scalin
g': 400737778.2194741, 'C': 0.07411173640269188}
Model with rank: 3
Mean validation score: 0.747 (std: 0.002)
Parameters: {'class_weight': 'balanced', 'penalty': 'l1', 'intercept_scalin
g': 0.1287985551269801, 'C': 23.885691224286095}
Model with rank: 4
Mean validation score: 0.728 (std: 0.000)
Parameters: {'class_weight': None, 'penalty': 'l1', 'intercept_scaling': 830
217568131.9769, 'C': 0.00045463803563716547}
Model with rank: 4
Mean validation score: 0.728 (std: 0.000)
Parameters: {'class_weight': None, 'penalty': '12', 'intercept_scaling': 165
58534687.97549, 'C': 3.1992671377973845e-10}
Model with rank: 4
Mean validation score: 0.728 (std: 0.000)
Parameters: {'class_weight': 'balanced', 'penalty': 'l1', 'intercept_scalin
g': 2.229127006400369e-19, 'C': 3.74332319864344e-08}
```

```
preventing_customer_from_unscribing_a_telecom_plan
Model with rank: 4
Mean validation score: 0.728 (std: 0.000)
Parameters: {'class weight': None, 'penalty': '12', 'intercept scaling': 330
7896824783581.0, 'C': 102447.42574412088}
Model with rank: 4
Mean validation score: 0.728 (std: 0.000)
Parameters: {'class_weight': None, 'penalty': 'l1', 'intercept_scaling': 114
500103.85340813, 'C': 7.739071675238022e-14}
Model with rank: 4
Mean validation score: 0.728 (std: 0.000)
Parameters: {'class_weight': None, 'penalty': '12', 'intercept_scaling': 4.3
247757817264095e+19, 'C': 1.492854225537929}
/Library/Frameworks/Python.framework/Versions/3.5/lib/python3.5/site-package
s/sklearn/linear_model/logistic.py:432: FutureWarning: Default solver will b
e changed to 'lbfgs' in 0.22. Specify a solver to silence this warning.
  FutureWarning)
```

```
In [68]:
# Logistic Regression
start_time = time.time()
train_pred_log, test_pred_log, acc_log, acc_cv_log, probs_log = fit_ml_algo(LogisticRegress
                                                                  X train,
                                                                  y_train,
                                                                  X_test,
                                                                  10)
log_time = (time.time() - start_time)
print("Accuracy: %s" % acc_log)
print("Accuracy CV 10-Fold: %s" % acc cv log)
print("Running Time: %s" % datetime.timedelta(seconds=log_time))
print (metrics.classification_report(y_train, train_pred_log))
print (metrics.classification_report(y_test, test_pred_log))
plot_roc_curve(y_test, probs_log)
/Library/Frameworks/Python.framework/Versions/3.5/lib/python3.5/site-package
s/sklearn/linear_model/logistic.py:432: FutureWarning: Default solver will b
e changed to 'lbfgs' in 0.22. Specify a solver to silence this warning.
  FutureWarning)
/Library/Frameworks/Python.framework/Versions/3.5/lib/python3.5/site-package
s/sklearn/linear_model/logistic.py:1296: UserWarning: 'n_jobs' > 1 does not
have any effect when 'solver' is set to 'liblinear'. Got 'n_jobs' = 12.
  " = {}.".format(effective_n_jobs(self.n_jobs)))
Accuracy: 80.86
Accuracy CV 10-Fold: 80.08
Running Time: 0:00:00.150966
              precision
                           recall f1-score
                                               support
           0
                   0.84
                             0.90
                                       0.87
                                                  3847
           1
                   0.67
                             0.53
                                       0.59
                                                  1435
                   0.80
                             0.80
                                       0.80
                                                  5282
   micro avg
   macro avg
                   0.75
                             0.71
                                       0.73
                                                  5282
                             0.80
                                       0.79
weighted avg
                   0.79
                                                  5282
```

recall f1-score

0.88

0.59

0.81

0.73

0.80

0.89

0.55

0.81

0.72

0.81

support

1327

1761

1761

1761

434

precision

0.86

0.63

0.81

0.74

0.80

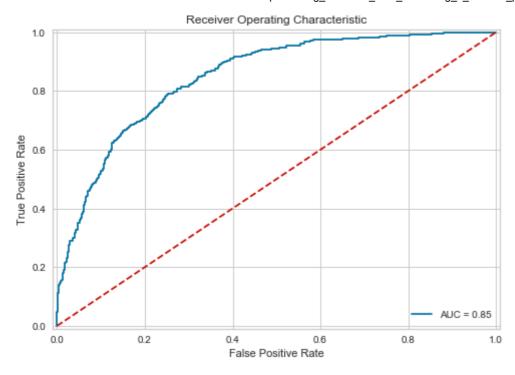
0

1

micro avg

macro avg

weighted avg



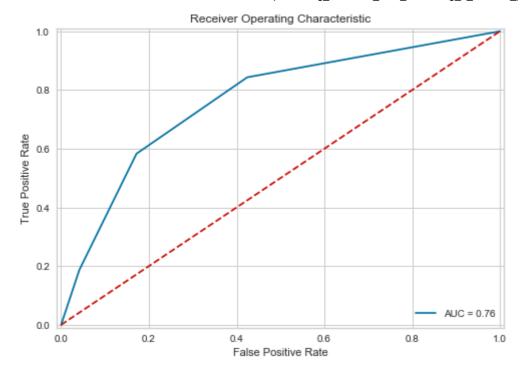
In [69]:

```
# k-Nearest Neighbors
start_time = time.time()
train_pred_knn, test_pred_knn, acc_knn, acc_cv_knn, probs_knn = fit_ml_algo(KNeighborsClass
knn_time = (time.time() - start_time)
print("Accuracy: %s" % acc_knn)
print("Accuracy CV 10-Fold: %s" % acc_cv_knn)
print("Running Time: %s" % datetime.timedelta(seconds=knn_time))
print (metrics.classification_report(y_train, train_pred_knn))
print (metrics.classification_report(y_test, test_pred_knn))
plot_roc_curve(y_test, probs_knn)
```

Accuracy: 76.77

Accuracy CV 10-Fold: 75.27 Running Time: 0:00:00.579999

		precision	recall	f1-score	support
	0	0.82	0.84	0.83	3847
	1	0.55	0.52	0.53	1435
micro	avg	0.75	0.75	0.75	5282
macro	avg	0.69	0.68	0.68	5282
weighted	avg	0.75	0.75	0.75	5282
		precision	recall	f1-score	support
	0	precision 0.86	recall 0.83	f1-score 0.84	support 1327
	0 1	•			
micro	1	0.86	0.83	0.84	1327
micro macro	1 avg	0.86 0.53	0.83 0.58	0.84 0.55	1327 434



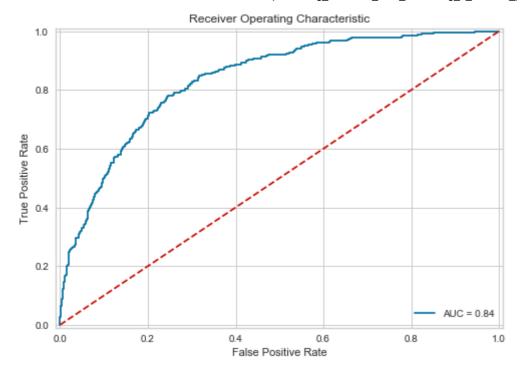
In [70]:

```
# Gaussian Naive Bayes
start_time = time.time()
train_pred_gaussian, test_pred_gaussian, acc_gaussian, acc_cv_gaussian, probs_gau = fit_ml_
                                                                                      X trai
                                                                                      y_trai
                                                                                      X_test
                                                                                      10)
gaussian_time = (time.time() - start_time)
print("Accuracy: %s" % acc_gaussian)
print("Accuracy CV 10-Fold: %s" % acc_cv_gaussian)
print("Running Time: %s" % datetime.timedelta(seconds=gaussian_time))
print (metrics.classification_report(y_train, train_pred_gaussian))
print (metrics.classification_report(y_test, test_pred_gaussian))
plot_roc_curve(y_test, probs_gau)
```

Accuracy: 73.54

Accuracy CV 10-Fold: 74.61 Running Time: 0:00:00.090579

		precision	recall	f1-score	support
	0	0.90	0.73	0.81	3847
	1	0.52	0.78	0.63	1435
micro	avg	0.75	0.75	0.75	5282
macro	avg	0.71	0.76	0.72	5282
weighted	avg	0.80	0.75	0.76	5282
		precision	recall	f1-score	support
	0	0.92	0.71	0.80	1327
	1	0.48	0.80	0.60	434
micro	avg	0.74	0.74	0.74	1761
macro	avg	0.70	0.76	0.70	1761
weighted	avg	0.81	0.74	0.75	1761



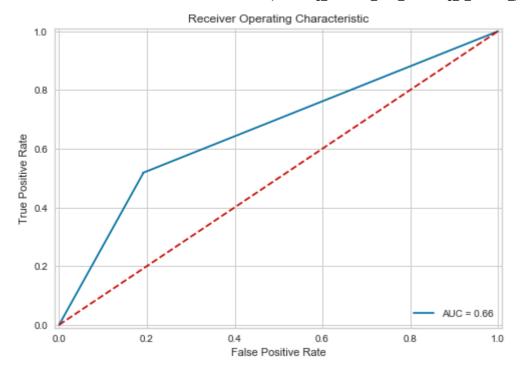
In [71]:

```
# Decision Tree Classifier
start_time = time.time()
train_pred_dt, test_pred_dt, acc_dt, acc_cv_dt, probs_dt = fit_ml_algo(DecisionTreeClassifi
                                                              X_train,
                                                              y_train,
                                                              X_test,
                                                              10)
dt_time = (time.time() - start_time)
print("Accuracy: %s" % acc_dt)
print("Accuracy CV 10-Fold: %s" % acc_cv dt)
print("Running Time: %s" % datetime.timedelta(seconds=dt_time))
print (metrics.classification_report(y_train, train_pred_dt))
print (metrics.classification_report(y_test, test_pred_dt))
plot_roc_curve(y_test, probs_dt)
```

Accuracy: 73.65

Accuracy CV 10-Fold: 72.38 Running Time: 0:00:00.138100

		precision	recall	f1-score	support
	0	0.81	0.81	0.81	3847
	1	0.49	0.50	0.50	1435
micro	avø	0.72	0.72	0.72	5282
macro	•	0.65	0.65	0.65	5282
weighted	avg	0.73	0.72	0.72	5282
		precision	recall	f1-score	support
	0	precision 0.84	recall 0.81	f1-score 0.82	support 1327
	0 1	•			
micro	1	0.84	0.81	0.82	1327
micro macro	1 avg	0.84 0.47	0.81 0.51	0.82 0.49	1327 434



In [72]:

```
# Random Forest Classifier - Random Search for Hyperparameters
# Utility function to report best scores
def report(results, n_top=5):
    for i in range(1, n_top + 1):
        candidates = np.flatnonzero(results['rank_test_score'] == i)
        for candidate in candidates:
            print("Model with rank: {0}".format(i))
            print("Mean validation score: {0:.3f} (std: {1:.3f})".format(
                  results['mean test score'][candidate],
                  results['std_test_score'][candidate]))
            print("Parameters: {0}".format(results['params'][candidate]))
            print("")
# Specify parameters and distributions to sample from
param_dist = {"max_depth": [10, None],
              "max_features": sp_randint(1, 11),
              "min_samples_split": sp_randint(2, 20),
              "min_samples_leaf": sp_randint(1, 11),
              "bootstrap": [True, False],
              "criterion": ["gini", "entropy"]}
# Run Randomized Search
n iter search = 10
rfc = RandomForestClassifier(n_estimators=10)
random_search = RandomizedSearchCV(rfc,
                                   n jobs = -1,
                                   param_distributions=param_dist,
                                   n_iter=n_iter_search)
start = time.time()
random_search.fit(X_train, y_train)
print("RandomizedSearchCV took %.2f seconds for %d candidates"
      " parameter settings." % ((time.time() - start), n_iter_search))
report(random_search.cv_results_)
/Library/Frameworks/Python.framework/Versions/3.5/lib/python3.5/site-package
s/sklearn/model_selection/_split.py:1943: FutureWarning: You should specify
a value for 'cv' instead of relying on the default value. The default value
will change from 3 to 5 in version 0.22.
 warnings.warn(CV WARNING, FutureWarning)
RandomizedSearchCV took 0.68 seconds for 10 candidates parameter settings.
Model with rank: 1
Mean validation score: 0.794 (std: 0.001)
Parameters: {'max_depth': 10, 'bootstrap': False, 'min_samples_split': 12,
'criterion': 'entropy', 'min_samples_leaf': 6, 'max_features': 3}
Model with rank: 2
Mean validation score: 0.793 (std: 0.008)
Parameters: {'max_depth': None, 'bootstrap': True, 'min_samples_split': 14,
'criterion': 'gini', 'min_samples_leaf': 7, 'max_features': 5}
Model with rank: 3
Mean validation score: 0.793 (std: 0.004)
Parameters: {'max_depth': None, 'bootstrap': False, 'min_samples_split': 3,
'criterion': 'gini', 'min_samples_leaf': 7, 'max_features': 4}
```

```
Model with rank: 4
Mean validation score: 0.793 (std: 0.007)
Parameters: {'max_depth': 10, 'bootstrap': True, 'min_samples_split': 3, 'cr
iterion': 'entropy', 'min_samples_leaf': 5, 'max_features': 10}
Model with rank: 4
Mean validation score: 0.793 (std: 0.002)
Parameters: {'max_depth': 10, 'bootstrap': True, 'min_samples_split': 7, 'cr
iterion': 'gini', 'min_samples_leaf': 5, 'max_features': 6}
```

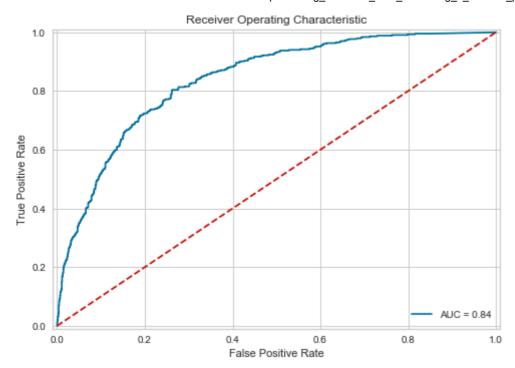
In [73]:

```
# Random Forest Classifier
start_time = time.time()
rfc = RandomForestClassifier(n_estimators=10,
                             min_samples_leaf=2,
                             min_samples_split=17,
                             criterion='gini',
                             max_features=8)
train_pred_rf, test_pred_rf, acc_rf, acc_cv_rf, probs_rf = fit_ml_algo(rfc,
                                                              X_train,
                                                              y train,
                                                              X_test,
                                                              10)
rf_time = (time.time() - start_time)
print("Accuracy: %s" % acc_rf)
print("Accuracy CV 10-Fold: %s" % acc_cv_rf)
print("Running Time: %s" % datetime.timedelta(seconds=rf_time))
print (metrics.classification_report(y_train, train_pred_rf))
print (metrics.classification_report(y_test, test_pred_rf))
plot_roc_curve(y_test, probs_rf)
```

Accuracy: 80.47

Accuracy CV 10-Fold: 78.95 Running Time: 0:00:00.267243

		precision	recall	f1-score	support
	0	0.83	0.89	0.86	3847
	1	0.64	0.51	0.57	1435
micro	avg	0.79	0.79	0.79	5282
macro	avg	0.74	0.70	0.72	5282
weighted	avg	0.78	0.79	0.78	5282
		precision	recall	f1-score	support
	0	precision 0.86	recall 0.89	f1-score 0.87	support 1327
	0 1	•			• •
micro	1	0.86	0.89	0.87	1327
micro macro	1 avg	0.86 0.62	0.89 0.54	0.87 0.58	1327 434



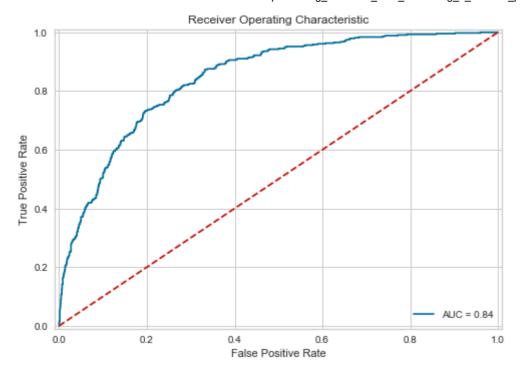
In [74]:

```
# Gradient Boosting Trees
start_time = time.time()
train_pred_gbt, test_pred_gbt, acc_gbt, acc_cv_gbt, probs_gbt = fit_ml_algo(GradientBoostir
                                                                 X_train,
                                                                 y_train,
                                                                 X_test,
                                                                 10)
gbt_time = (time.time() - start_time)
print("Accuracy: %s" % acc_gbt)
print("Accuracy CV 10-Fold: %s" % acc_cv_gbt)
print("Running Time: %s" % datetime.timedelta(seconds=gbt_time))
print (metrics.classification_report(y_train, train_pred_gbt))
print (metrics.classification_report(y_test, test_pred_gbt))
plot_roc_curve(y_test, probs_gbt)
```

Accuracy: 80.41

Accuracy CV 10-Fold: 79.72 Running Time: 0:00:01.263564

		precision	recall	f1-score	support
	0	0.84	0.90	0.87	3847
	1	0.66	0.53	0.59	1435
micro	avg	0.80	0.80	0.80	5282
macro	avg	0.75	0.71	0.73	5282
weighted	avg	0.79	0.80	0.79	5282
		precision	recall	f1-score	support
	0	precision 0.86	recall 0.89	f1-score 0.87	support 1327
	0 1				
micro macro weighted	1 avg avg	0.86	0.89	0.87	1327



In [75]:

```
def xgb_f1(y, t):
    # Function to evaluate the prediction based on F1 score, this will be used as evaluation
    # Args:
      y: label
      t: predicted
    # Return:
      f1: F1 score of the actual and predicted
    t = t.get_label()
    y_bin = [1. if y_cont > 0.5 else 0. for y_cont in y] # change the prob to class outpu
    return 'f1', f1_score(t, y_bin)
best_xgb = XGBClassifier(objective = 'binary:logistic',
                         colsample_bylevel = 0.7,
                         colsample_bytree = 0.8,
                         gamma = 1,
                         learning_rate = 0.15,
                         max_delta_step = 3,
                         max_depth = 4,
                         min_child_weight = 1,
                         n = 50,
                         reg_lambda = 10,
                         scale_pos_weight = 1.5,
                         subsample = 0.9,
                         silent = False,
                         n_{jobs} = 4
xgbst = best_xgb.fit(X_train, y_train, eval_metric = xgb_f1, eval_set = [(X_train, y_train)
             early_stopping_rounds = 20)
[11:10:27] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 24 extra
nodes, 0 pruned nodes, max_depth=4
       validation_0-error:0.216585
                                      validation_1-error:0.236229
                                                                        vali
dation 0-f1:0.642053
                        validation 1-f1:0.597679
Multiple eval metrics have been passed: 'validation 1-f1' will be used for e
arly stopping.
Will train until validation_1-f1 hasn't improved in 20 rounds.
[11:10:27] src/tree/updater prune.cc:74: tree pruning end, 1 roots, 24 extra
nodes, 0 pruned nodes, max_depth=4
[1]
        validation 0-error:0.217721
                                        validation 1-error:0.236797
                                                                        vali
                       validation_1-f1:0.597878
dation 0-f1:0.641521
[11:10:27] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 24 extra
nodes, 0 pruned nodes, max_depth=4
       validation 0-error:0.215827
                                       validation 1-error:0.235662
                                                                        vali
[2]
                       validation 1-f1:0.599807
dation 0-f1:0.643304
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 22 extra
nodes, 4 pruned nodes, max_depth=4
[3]
        validation 0-error:0.21507
                                        validation 1-error:0.232822
                                                                        vali
dation 0-f1:0.642317
                       validation_1-f1:0.601167
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 26 extra
nodes, 0 pruned nodes, max depth=4
[4]
       validation_0-error:0.214123
                                        validation 1-error:0.232254
                                                                        vali
dation 0-f1:0.641066
                      validation 1-f1:0.597044
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 22 extra
nodes, 2 pruned nodes, max_depth=4
```

```
validation 0-error:0.203711
                                        validation_1-error:0.214083
                                                                        vali
[5]
dation 0-f1:0.643944
                       validation_1-f1:0.606061
[11:10:28] src/tree/updater prune.cc:74: tree pruning end, 1 roots, 24 extra
nodes, 6 pruned nodes, max_depth=4
       validation 0-error:0.207119
                                        validation 1-error:0.21749
                                                                        vali
                       validation_1-f1:0.608784
dation_0-f1:0.641547
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 20 extra
nodes, 2 pruned nodes, max_depth=4
       validation_0-error:0.203143
                                        validation 1-error:0.212379
[7]
                                                                        vali
                       validation_1-f1:0.613636
dation 0-f1:0.645991
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 20 extra
nodes, 2 pruned nodes, max_depth=4
       validation_0-error:0.202196
                                       validation_1-error:0.212379
                                                                        vali
[8]
                       validation_1-f1:0.614433
dation_0-f1:0.648915
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 24 extra
nodes, 0 pruned nodes, max depth=4
       validation_0-error:0.201628
                                      validation_1-error:0.207269
                                                                        vali
[9]
dation_0-f1:0.647934
                       validation_1-f1:0.620187
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 24 extra
nodes, 0 pruned nodes, max_depth=4
       validation_0-error:0.202575
                                        validation 1-error:0.210676
                                                                        vali
[10]
dation 0-f1:0.646631
                     validation_1-f1:0.615544
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 28 extra
nodes, 0 pruned nodes, max_depth=4
[11]
       validation_0-error:0.202196
                                        validation_1-error:0.20954
                                                                        vali
dation_0-f1:0.646825
                       validation_1-f1:0.615224
[11:10:28] src/tree/updater prune.cc:74: tree pruning end, 1 roots, 28 extra
nodes, 2 pruned nodes, max_depth=4
       validation 0-error:0.203143
                                       validation 1-error:0.20954
                                                                        vali
                       validation_1-f1:0.616822
dation_0-f1:0.645758
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 22 extra
nodes, 2 pruned nodes, max_depth=4
[13]
       validation 0-error:0.202575
                                        validation 1-error:0.212947
                       validation 1-f1:0.614594
dation 0-f1:0.648026
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 28 extra
nodes, 2 pruned nodes, max_depth=4
       validation_0-error:0.202575
                                        validation_1-error:0.213515
[14]
                                                                        vali
                       validation_1-f1:0.615542
dation_0-f1:0.64872
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 22 extra
nodes, 4 pruned nodes, max depth=4
       validation 0-error:0.202953
                                        validation 1-error:0.214651
[15]
                                                                        vali
                       validation_1-f1:0.614286
dation 0-f1:0.648525
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 28 extra
nodes, 2 pruned nodes, max_depth=4
                                        validation_1-error:0.212379
       validation 0-error:0.202953
                                                                        vali
dation 0-f1:0.648294
                       validation_1-f1:0.616016
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 22 extra
nodes, 6 pruned nodes, max_depth=4
       validation 0-error:0.202764
                                        validation 1-error:0.212379
                                                                        vali
[17]
dation_0-f1:0.648507
                       validation_1-f1:0.615226
[11:10:28] src/tree/updater prune.cc:74: tree pruning end, 1 roots, 30 extra
nodes, 0 pruned nodes, max depth=4
       validation_0-error:0.200871
                                                                        vali
[18]
                                        validation 1-error:0.208972
                       validation_1-f1:0.619048
dation 0-f1:0.650642
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 26 extra
nodes, 2 pruned nodes, max_depth=4
       validation 0-error:0.201628
                                        validation 1-error:0.207836
                                                                        vali
[19]
                     validation 1-f1:0.621118
dation 0-f1:0.648631
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 22 extra
nodes, 2 pruned nodes, max depth=4
[20]
       validation_0-error:0.200114
                                        validation_1-error:0.206133
                                                                        vali
```

- dation 0-f1:0.65173 validation 1-f1:0.624612
- [11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 30 extra nodes, 0 pruned nodes, max depth=4
- validation 0-error:0.199167 validation 1-error:0.207269 [21] vali dation 0-f1:0.652346 validation 1-f1:0.621762
- [11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 22 extra nodes, 4 pruned nodes, max_depth=4
- validation_0-error:0.19841 validation_1-error:0.206701 vali dation 0-f1:0.653668 validation 1-f1:0.622407
- [11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 24 extra nodes, 0 pruned nodes, max_depth=4
- validation_1-error:0.205565 validation_0-error:0.198599 vali dation_0-f1:0.653452 validation_1-f1:0.625259
- [11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 26 extra nodes, 4 pruned nodes, max_depth=4
- validation 0-error:0.197652 validation 1-error:0.206701 vali dation_0-f1:0.655673 validation_1-f1:0.625514 Stopping. Best iteration:
- validation_0-error:0.214123 validation_1-error:0.232254 vali dation_0-f1:0.641066 validation_1-f1:0.597044

In [76]:

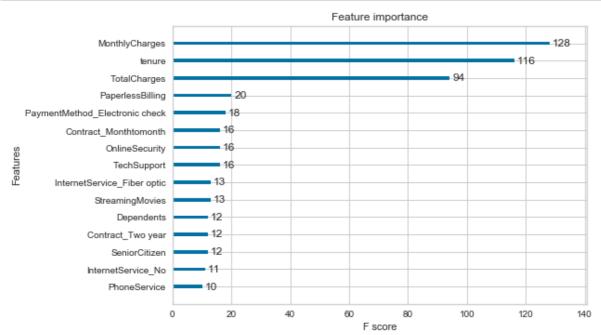
```
train_pred_xgbst, test_pred_xgbst, acc_xgbst, acc_cv_xgbst, probs_xgbst = fit_ml_algo(xgbst
                                                              X_train,
                                                               y_train,
                                                               X test,
                                                               10)
```

```
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 24 extra
nodes, 0 pruned nodes, max_depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 24 extra
nodes, 0 pruned nodes, max_depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 24 extra
nodes, 0 pruned nodes, max_depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 22 extra
nodes, 4 pruned nodes, max_depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 26 extra
nodes, 0 pruned nodes, max_depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 22 extra
nodes, 2 pruned nodes, max_depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 24 extra
nodes, 6 pruned nodes, max_depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 20 extra
nodes, 2 pruned nodes, max_depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 20 extra
nodes, 2 pruned nodes, max_depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 24 extra
nodes, 0 pruned nodes, max_depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 24 extra
nodes, 0 pruned nodes, max_depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 28 extra
nodes, 0 pruned nodes, max_depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 28 extra
nodes, 2 pruned nodes, max_depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 22 extra
nodes, 2 pruned nodes, max_depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 28 extra
nodes, 2 pruned nodes, max_depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 22 extra
nodes, 4 pruned nodes, max depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 28 extra
nodes, 2 pruned nodes, max_depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 22 extra
nodes, 6 pruned nodes, max depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 30 extra
nodes, 0 pruned nodes, max depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 26 extra
nodes, 2 pruned nodes, max_depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 22 extra
nodes, 2 pruned nodes, max depth=4
[11:10:28] src/tree/updater prune.cc:74: tree pruning end, 1 roots, 30 extra
nodes, 0 pruned nodes, max_depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 22 extra
nodes, 4 pruned nodes, max_depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 24 extra
nodes, 0 pruned nodes, max_depth=4
[11:10:28] src/tree/updater prune.cc:74: tree pruning end, 1 roots, 26 extra
nodes, 4 pruned nodes, max_depth=4
[11:10:28] src/tree/updater prune.cc:74: tree pruning end, 1 roots, 16 extra
nodes, 4 pruned nodes, max_depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 28 extra
```

```
nodes, 2 pruned nodes, max depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 28 extra
nodes, 0 pruned nodes, max depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 20 extra
nodes, 6 pruned nodes, max_depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 22 extra
nodes, 6 pruned nodes, max_depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 26 extra
nodes, 4 pruned nodes, max depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 22 extra
nodes, 8 pruned nodes, max_depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 30 extra
nodes, 0 pruned nodes, max_depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 28 extra
nodes, 2 pruned nodes, max_depth=4
[11:10:28] src/tree/updater prune.cc:74: tree pruning end, 1 roots, 22 extra
nodes, 6 pruned nodes, max_depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 24 extra
nodes, 4 pruned nodes, max_depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 30 extra
nodes, 0 pruned nodes, max_depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 14 extra
nodes, 0 pruned nodes, max_depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 26 extra
nodes, 0 pruned nodes, max_depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 28 extra
nodes, 0 pruned nodes, max depth=4
[11:10:28] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 26 extra
nodes, 4 pruned nodes, max_depth=4
[11:10:29] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 22 extra
nodes, 6 pruned nodes, max_depth=4
[11:10:29] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 14 extra
nodes, 4 pruned nodes, max_depth=4
[11:10:29] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 16 extra
nodes, 4 pruned nodes, max_depth=4
[11:10:29] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 30 extra
nodes, 0 pruned nodes, max_depth=4
[11:10:29] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 24 extra
nodes, 6 pruned nodes, max_depth=4
[11:10:29] src/tree/updater prune.cc:74: tree pruning end, 1 roots, 28 extra
nodes, 2 pruned nodes, max_depth=4
[11:10:29] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 16 extra
nodes, 6 pruned nodes, max_depth=4
[11:10:29] src/tree/updater_prune.cc:74: tree pruning end, 1 roots, 24 extra
nodes, 2 pruned nodes, max depth=4
[11:10:29] src/tree/updater prune.cc:74: tree pruning end, 1 roots, 28 extra
nodes, 0 pruned nodes, max depth=4
```

In [77]:

```
import xgboost as xgb
xgb.plot_importance(best_xgb, max_num_features = 15)
plt.show();
```



Compare all models

In [78]:

```
models = pd.DataFrame({
    'Model': ['KNN', 'Logistic Regression',
              'Random Forest', 'Naive Bayes',
              'Decision Tree',
              'Gradient Boosting Trees'],
    'Score': [
        acc_knn,
        acc_log,
        acc_rf,
        acc_gaussian,
        acc_dt,
        acc_gbt,
models.sort_values(by='Score', ascending=False)
```

Out[78]:

	Model	Score
1	Logistic Regression	80.86
2	Random Forest	80.47
5	Gradient Boosting Trees	80.41
0	KNN	76.77
4	Decision Tree	73.65
3	Naive Bayes	73.54

In [79]:

```
models = [
    'KNN',
    'Logistic Regression',
    'Random Forest',
    'Naive Bayes',
    'Decision Tree',
    'Gradient Boosting Trees',
probs = [
    probs_knn,
    probs_log,
    probs_rf,
    probs_gau,
    probs_dt,
    probs_gbt
colors = [
    'blue',
    'green',
    'red',
    'cyan',
    'magenta',
    'yellow',
    'black',
]
```

In [80]:

```
def plot_roc_curves(y_test, prob, model):
    fpr, tpr, threshold = metrics.roc_curve(y_test, prob)
    roc_auc = metrics.auc(fpr, tpr)
    plt.plot(fpr, tpr, 'b', label = model + ' AUC = %0.2f' % roc_auc, color=colors[i])
    plt.legend(loc = 'lower right')
for i, model in list(enumerate(models)):
    plot_roc_curves(y_test, probs[i], models[i])
plt.show()
```

