```
# importing libraries for data handling and analysis
import pandas as pd
from pandas.plotting import scatter matrix
from pandas import ExcelWriter
from pandas import ExcelFile
from openpyxl import load workbook
import numpy as np
from scipy.stats import norm, skew
from scipy import stats
import statsmodels.api as sm
# importing libraries for data visualisations
import seaborn as sns
from matplotlib import pyplot
import matplotlib.pyplot as plt
import matplotlib.pylab as pylab
import matplotlib
%matplotlib inline
color = sns.color palette()
from IPython.display import display
pd.options.display.max_columns = None
# Standard plotly imports
import plotly
import chart studio.plotly as py
import plotly.graph_objs as go
import plotly.figure factory as ff
from plotly.offline import iplot, init_notebook_mode
# Using plotly + cufflinks in offline mode
from plotly.offline import download_plotlyjs, init_notebook_mode, plot, iplot
import cufflinks as cf
cf.set config file(offline=True)
import cufflinks
cufflinks.go offline(connected=True)
init notebook mode(connected=True)
# sklearn modules for preprocessing
from sklearn.preprocessing import OneHotEncoder, LabelEncoder
# from imblearn.over sampling import SMOTE # SMOTE
# sklearn modules for ML model selection
from sklearn.model_selection import train_test_split # import 'train_test_split'
from sklearn.model selection import GridSearchCV
from sklearn.model selection import RandomizedSearchCV
from sklearn.model selection import ShuffleSplit
from sklearn.model selection import KFold
from sklearn.model selection import cross val score
# Libraries for data modelling
from sklearn import svm, tree, linear_model, neighbors
from sklearn import naive_bayes, ensemble, discriminant_analysis, gaussian_process
from sklearn.linear_model import LogisticRegression
from sklearn.tree import DecisionTreeClassifier
from sklearn.neighbors import KNeighborsClassifier
from sklearn discriminant analysis import LinearDiscriminantΔnalysis
```

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```
Trom orden madeciamannic_unuayodo ampore allicurodociamannicalidayodo
from sklearn.naive bayes import GaussianNB
from sklearn.svm import SVC
from sklearn.neighbors import KNeighborsClassifier
from xgboost import XGBClassifier
from sklearn.ensemble import RandomForestClassifier
# Common sklearn Model Helpers
from sklearn import feature_selection
from sklearn import model_selection
from sklearn import metrics
# from sklearn.datasets import make_classification
# sklearn modules for performance metrics
from sklearn.metrics import confusion matrix, classification report, precision recall curv
from sklearn.metrics import auc, roc_auc_score, roc_curve, recall_score, log_loss
from sklearn.metrics import f1_score, accuracy_score, roc_auc_score, make_scorer
from sklearn.metrics import average_precision_score
# importing misceallenous libraries
import os
import re
import sys
import timeit
import string
from datetime import datetime
from time import time
from dateutil.parser import parse
#Enabling Interactive plots on google colab
def enable_plotly_in_cell():
  import IPython
  from plotly.offline import init_notebook_mode
  display(IPython.core.display.HTML('''<script src="/static/components/requirejs/require.j</pre>
  init_notebook_mode(connected=False)
! pip install chart studio
```

df = pd.read_csv('WA_Fn-UseC_-HR-Employee-Attrition.csv')
print(df.shape)



Data Description and Visualization

df_hr = df.copy()
df_hr.columns



df_hr.head()



df_hr.info()



Data contains no missing values.

df_hr.describe()



df_hr.hist(figsize=(20,20))
plt.show()



Feature distribution by target attribute

```
#Age
```

```
(mu, sigma) = norm.fit(df_hr.loc[df_hr['Attrition'] == 'Yes', 'Age'])
print('Ex-exmployees: average age = {:.1f} years old and standard deviation = {:.1f}'.form

(mu, sigma) = norm.fit(df_hr.loc[df_hr['Attrition'] == 'No', 'Age'])
print('Current exmployees: average age = {:.1f} years old and standard deviation = {:.1f}'
```



```
#Creating a Kernal Density Estimation plot

x1 = df_hr.loc[df_hr['Attrition'] == 'No', 'Age']
x2 = df_hr.loc[df_hr['Attrition'] == 'Yes', 'Age']
hist_data = [x1, x2]
group_labels = ['Active Employees', 'Ex-Employees']

fig = ff.create_distplot(hist_data, group_labels, curve_type='kde', show_hist=False, show_fig['layout'].update(title='Age Distribution in Percent by Attrition Status')
fig['layout'].update(xaxis=dict(range=[15, 60], dtick=5))

fig.show(renderer = "colab")
#py.iplot(fig, filename='Distplot with Multiple Datasets')
```



```
#Educational Fields
df_hr['EducationField'].value_counts()
```

#Normalized percentage of Leavers for each Field.



df_BusinessTravel = pd.DataFrame(columns=["Business Travel", "% of Leavers"])
i=0
for field in list(df_hr['BusinessTravel'].unique()):
 ratio = df_hr[(df_hr['BusinessTravel']==field)&(df_hr['Attrition']=="Yes")].shape[0] /
 df_BusinessTravel.loc[i] = (field, ratio*100)
 i += 1

```
print("In {}, the ratio of leavers is {:.2f}%".format(field, ratio*100))
enable_plotly_in_cell()
df_BT = df_BusinessTravel.groupby(by="Business Travel").sum()
df_BT.iplot(kind='bar',title='Leavers by Business Travel (%)')
```



```
#Gender
df_hr['Gender'].value_counts()
```





```
df_Gender = pd.DataFrame(columns=["Gender", "% of Leavers"])
i=0
for field in list(df_hr['Gender'].unique()):
    ratio = df_hr[(df_hr['Gender']==field)&(df_hr['Attrition']=="Yes")].shape[0] / df_hr[d
    df_Gender.loc[i] = (field, ratio*100)
    i += 1
    print("In {}, the ratio of leavers is {:.2f}%".format(field, ratio*100))
enable_plotly_in_cell()
df_G = df_Gender.groupby(by="Gender").sum()
df_G.iplot(kind='bar',title='Leavers by Gender (%)')
```



```
#Marital Status
df_hr['MaritalStatus'].value_counts()
```



```
df_Marital = pd.DataFrame(columns=["Marital Status", "% of Leavers"])
i=0
for field in list(df_hr['MaritalStatus'].unique()):
    ratio = df_hr[(df_hr['MaritalStatus']==field)&(df_hr['Attrition']=="Yes")].shape[0] /
    df_Marital.loc[i] = (field, ratio*100)
    i += 1
    print("In {}, the ratio of leavers is {:.2f}%".format(field, ratio*100))
enable_plotly_in_cell()
df_MF = df_Marital.groupby(by="Marital Status").sum()
df_MF.iplot(kind='bar',title='Leavers by Marital Status (%)')
```



```
#Distance from Home
print("Distance from home for employees to get to work is from {} to {} miles."
        .format(df_hr['DistanceFromHome'].min(),
                df_hr['DistanceFromHome'].max()))
print('Average distance from home for currently active employees: {:.2f} miles and ex-empl
    df_hr[df_hr['Attrition'] == 'No']['DistanceFromHome'].mean(), df_hr[df_hr['Attrition']
8
x1 = df_hr.loc[df_hr['Attrition']=='No','DistanceFromHome']
x2 = df_hr.loc[df_hr['Attrition']=='Yes','DistanceFromHome']
hist_data = [x1, x2]
group_labels = ['Active- Employees', 'Ex-Employees']
fig = ff.create_distplot(hist_data, group_labels,
                         curve_type='kde', show_hist=False, show_rug=False)
fig['layout'].update( title='Distance From Home Distribution in Percent by Attrition Statu
fig['layout'].update(xaxis=dict(range=[0, 30], dtick=2))
fig.show(renderer = "colab")
```



```
#Department
df_hr['Department'].value_counts()
```



```
df_Department = pd.DataFrame(columns=["Department", "% of Leavers"])
i=0
for field in list(df_hr['Department'].unique()):
    ratio = df_hr[(df_hr['Department']==field)&(df_hr['Attrition']=="Yes")].shape[0] / df_
    df_Department.loc[i] = (field, ratio*100)
    i += 1
    print("In {}, the ratio of leavers is {:.2f}%".format(field, ratio*100))
enable_plotly_in_cell()
df_DF = df_Department.groupby(by="Department").sum()
df_DF.iplot(kind='bar',title='Leavers by Department (%)')
```



```
#Role and Work conditions (Travel commitment varies)
df_hr['BusinessTravel'].value_counts()
```



```
df_BusinessTravel = pd.DataFrame(columns=["Business Travel", "% of Leavers"])
i=0
for field in list(df_hr['BusinessTravel'].unique()):
    ratio = df_hr[(df_hr['BusinessTravel']==field)&(df_hr['Attrition']=="Yes")].shape[0] /
    df_BusinessTravel.loc[i] = (field, ratio*100)
    i += 1
    print("In {}, the ratio of leavers is {:.2f}%".format(field, ratio*100))
enable_plotly_in_cell()
df_BT = df_BusinessTravel.groupby(by="Business Travel").sum()
df_BT.iplot(kind='bar',title='Leavers by Business Travel (%)')
```



```
df_hr['JobRole'].value_counts()
```



```
df_JobRole = pd.DataFrame(columns=["Job Role", "% of Leavers"])
i=0
for field in list(df_hr['JobRole'].unique()):
    ratio = df_hr[(df_hr['JobRole']==field)&(df_hr['Attrition']=="Yes")].shape[0] / df_hr[
    df_JobRole.loc[i] = (field, ratio*100)
    i += 1
    print("In {}, the ratio of leavers is {:.2f}%".format(field, ratio*100))

enable_plotly_in_cell()
df_JR = df_JobRole.groupby(by="Job Role").sum()
df_JR.iplot(kind='bar',title='Leavers by Job Role (%)')
```



```
df_hr['JobLevel'].value_counts()
```



```
df_JobLevel = pd.DataFrame(columns=["Job Level", "% of Leavers"])
i=0
for field in list(df_hr['JobLevel'].unique()):
    ratio = df_hr[(df_hr['JobLevel']==field)&(df_hr['Attrition']=="Yes")].shape[0] / df_hr
    df_JobLevel.loc[i] = (field, ratio*100)
    i += 1
    print("In {}, the ratio of leavers is {:.2f}%".format(field, ratio*100))
enable_plotly_in_cell()
df_JL = df_JobLevel.groupby(by="Job Level").sum()
df_JL.iplot(kind='bar',title='Leavers by Job Level (%)')
```



```
df_hr['JobInvolvement'].value_counts()
# Ranges from 1 = Low to 4 = Very High
```



```
df_JobInvolvement = pd.DataFrame(columns=["Job Involvement", "% of Leavers"])
i=0
for field in list(df_hr['JobInvolvement'].unique()):
    ratio = df_hr[(df_hr['JobInvolvement']==field)&(df_hr['Attrition']=="Yes")].shape[0] /
    df_JobInvolvement.loc[i] = (field, ratio*100)
    i += 1
    print("In {}, the ratio of leavers is {:.2f}%".format(field, ratio*100))
enable_plotly_in_cell()
df_JI = df_JobInvolvement.groupby(by="Job Involvement").sum()
df_JI.iplot(kind='bar',title='Leavers by Job Involvement (%)')
```





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```
df_NumCompaniesWorked = pd.DataFrame(columns=["Num Companies Worked", "% of Leavers"])
i=0
for field in list(df_hr['NumCompaniesWorked'].unique()):
    ratio = df_hr[(df_hr['NumCompaniesWorked']==field)&(df_hr['Attrition']=="Yes")].shape[
    df_NumCompaniesWorked.loc[i] = (field, ratio*100)
    i += 1
    print("In {}, the ratio of leavers is {:.2f}%".format(field, ratio*100))
enable_plotly_in_cell()
df_NC = df_NumCompaniesWorked.groupby(by="Num Companies Worked").sum()
df_NC.iplot(kind='bar',title='Leavers by Num Companies Worked (%)')
```



```
#Years at Company
df_hr['YearsAtCompany'].value_counts()
```





print("Number of Years at the company varies from {} to {} years.".format(
 df_hr['YearsAtCompany'].min(), df_hr['YearsAtCompany'].max()))





```
print("Number of Years in the current role varies from {} to {} years.".format(
    df_hr['YearsInCurrentRole'].min(), df_hr['YearsInCurrentRole'].max()))
```

```
8
```

```
x1 = df_hr.loc[df_hr['Attrition'] == 'No', 'YearsInCurrentRole']
x2 = df_hr.loc[df_hr['Attrition'] == 'Yes', 'YearsInCurrentRole']
```



```
print("Number of Years since last promotion varies from {} to {} years.".format(
    df_hr['YearsSinceLastPromotion'].min(), df_hr['YearsSinceLastPromotion'].max()))
```



```
fig['layout'].update(title='Years Since Last Promotion in Percent by Attrition Status')
fig['layout'].update(xaxis=dict(range=[0, 15], dtick=1))
fig.show(renderer='colab')
```





```
#Years with current Manager
   print('Average Number of Years with current manager for currently active employees: {:.2f}
       df_hr[df_hr['Attrition'] == 'No']['YearsWithCurrManager'].mean(), df_hr[df_hr['Attriti
    8
   print("Number of Years with current manager varies from {} to {} years.".format(
       df_hr['YearsWithCurrManager'].min(), df_hr['YearsWithCurrManager'].max()))
   x1 = df_hr.loc[df_hr['Attrition'] == 'No', 'YearsWithCurrManager']
   x2 = df_hr.loc[df_hr['Attrition'] == 'Yes', 'YearsWithCurrManager']
   hist_data = [x1, x2]
   group_labels = ['Active Employees', 'Ex-Employees']
   fig = ff.create_distplot(hist_data, group_labels,
                             curve_type='kde', show_hist=False, show_rug=False)
   fig['layout'].update(
       title='Years With Current Manager in Percent by Attrition Status')
   fig['lavout'].undate(xaxis=dict(range=[0. 17]. dtick=1))
https://colab.research.google.com/drive/1SKXRAW_zpeEcunWLWsOjdjUPQuAHqX7W#printMode=true
                                                                                             22/46
```

```
fig.show(renderer='colab')
```



```
#Work-Life Balance
df_hr['WorkLifeBalance'].value_counts()
```



```
df_WorkLifeBalance = pd.DataFrame(columns=["WorkLifeBalance", "% of Leavers"])
i=0
for field in list(df_hr['WorkLifeBalance'].unique()):
    ratio = df_hr[(df_hr['WorkLifeBalance']==field)&(df_hr['Attrition']=="Yes")].shape[0]
    df_WorkLifeBalance.loc[i] = (field, ratio*100)
    i += 1
    print("In {}, the ratio of leavers is {:.2f}%".format(field, ratio*100))
enable_plotly_in_cell()
df_WLB = df_WorkLifeBalance.groupby(by="WorkLifeBalance").sum()
df_WLB.iplot(kind='bar',title='Leavers by WorkLifeBalance (%)')
```



```
df_hr['StandardHours'].value_counts()

df_hr['OverTime'].value_counts()

df_OverTime = pd.DataFrame(columns=["OverTime", "% of Leavers"])
i=0
for field in list(df_hr['OverTime'].unique()):
    ratio = df_hr[(df_hr['OverTime']==field)&(df_hr['Attrition']=="Yes")].shape[0] / df_hr
    df_OverTime.loc[i] = (field, ratio*100)
    i += 1
    print("In {}, the ratio of leavers is {:.2f}%".format(field, ratio*100))
enable_plotly_in_cell()
df_OT = df_OverTime.groupby(by="OverTime").sum()
```

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df_OT.iplot(kind='bar',title='Leavers by OverTime (%)')



```
#Employee wage information

print("Employee Hourly Rate varies from ${} to ${}.".format(
    df_hr['HourlyRate'].min(), df_hr['HourlyRate'].max()))

print("Employee Daily Rate varies from ${} to ${}.".format(
    df_hr['DailyRate'].min(), df_hr['DailyRate'].max()))

print("Employee Monthly Rate varies from ${} to ${}.".format(
    df_hr['MonthlyRate'].min(), df_hr['MonthlyRate'].max()))

print("Employee Monthly Income varies from ${} to ${}.".format(
    df_hr['MonthlyIncome'].min(), df_hr['MonthlyIncome'].max()))
```



```
print("Percentage Salary Hikes varies from {}% to {}%.".format(
    df_hr['PercentSalaryHike'].min(), df_hr['PercentSalaryHike'].max()))
```



```
x1 = df_hr.loc[df_hr['Attrition'] == 'No', 'PercentSalaryHike']
x2 = df_hr.loc[df_hr['Attrition'] == 'Yes', 'PercentSalaryHike']
```

```
HISC_uaca - [ΛΙ, ΛΔ]
group_labels = ['Active Employees', 'Ex-Employees']
fig = ff.create_distplot(hist_data, group_labels,
                         curve_type='kde', show_hist=False, show_rug=False)
fig['layout'].update(title='Percent Salary Hike by Attrition Status')
fig['layout'].update(xaxis=dict(range=[10, 26], dtick=1))
fig.show(renderer='colab')
```

```
print("Stock Option Levels varies from {} to {}.".format(
    df_hr['StockOptionLevel'].min(), df_hr['StockOptionLevel'].max()))
0
print("Normalised percentage of leavers by Stock Option Level: 1: {:.2f}%, 2: {:.2f}%, 3:
    df_hr[(df_hr['Attrition'] == 'Yes') & (df_hr['StockOptionLevel'] == 1)
          ].shape[0] / df_hr[df_hr['StockOptionLevel'] == 1].shape[0]*100,
    df_hr[(df_hr['Attrition'] == 'Yes') & (df_hr['StockOptionLevel'] == 2)
          ].shape[0] / df_hr[df_hr['StockOptionLevel'] == 1].shape[0]*100,
    df_hr[(df_hr['Attrition'] == 'Yes') & (df_hr['StockOptionLevel'] == 3)].shape[0] / df_
```

```
i=0
for field in list(df_hr['StockOptionLevel'].unique()):
    ratio = df_hr[(df_hr['StockOptionLevel']==field)&(df_hr['Attrition']=="Yes")].shape[0]
    df_StockOptionLevel.loc[i] = (field, ratio*100)
    i += 1
    print("In {}, the ratio of leavers is {:.2f}%".format(field, ratio*100))

enable_plotly_in_cell()
df_SOL = df_StockOptionLevel.groupby(by="StockOptionLevel").sum()
df_SOL.iplot(kind='bar',title='Leavers by Stock Option Level (%)')
```



#Employee Satisfaction and Performance

df_hr['EnvironmentSatisfaction'].value_counts()



```
ut_EnvironmentSatisfaction = pu.Datarrame(columns=[ EnvironmentSatisfaction , % of Leaver
i=0
for field in list(df_hr['EnvironmentSatisfaction'].unique()):
    ratio = df_hr[(df_hr['EnvironmentSatisfaction']==field)&(df_hr['Attrition']=="Yes")].s
    df_EnvironmentSatisfaction.loc[i] = (field, ratio*100)
    i += 1
    print("In {}, the ratio of leavers is {:.2f}%".format(field, ratio*100))

enable_plotly_in_cell()
df_Env = df_EnvironmentSatisfaction.groupby(by="EnvironmentSatisfaction").sum()
df_Env.iplot(kind='bar',title='Leavers by Environment Satisfaction (%)')
```



```
df_hr['JobSatisfaction'].value_counts()
```



```
df_JobSatisfaction = pd.DataFrame(columns=["JobSatisfaction", "% of Leavers"])
i=0
for field in list(df_hr['JobSatisfaction'].unique()):
```

```
ratio = df_hr[(df_hr['JobSatisfaction']==field)&(df_hr['Attrition']=="Yes")].shape[0]
    df_JobSatisfaction.loc[i] = (field, ratio*100)
    i += 1
    print("In {}, the ratio of leavers is {:.2f}%".format(field, ratio*100))

enable_plotly_in_cell()

df_JS = df_JobSatisfaction.groupby(by="JobSatisfaction").sum()

df_JS.iplot(kind='bar',title='Leavers by Job Satisfaction (%)')
```



```
df_hr['RelationshipSatisfaction'].value_counts()
```



```
df_RelationshipSatisfaction = pd.DataFrame(columns=["RelationshipSatisfaction", "% of Leav
i=0
for field in list(df_hr['RelationshipSatisfaction'].unique()):
    ratio = df_hr[(df_hr['RelationshipSatisfaction']==field)&(df_hr['Attrition']=="Yes")].
    df_PolationshipSatisfaction_loc[il = (field_patio*100)]
```

```
ui_veracronshiboacrolaccroni.roc[r] = (lieta, Lacro.rom)
    print("In {}, the ratio of leavers is {:.2f}%".format(field, ratio*100))
enable plotly in cell()
df_RS = df_RelationshipSatisfaction.groupby(by="RelationshipSatisfaction").sum()
df_RS.iplot(kind='bar',title='Leavers by Relationship Satisfaction (%)')
```



```
df hr['PerformanceRating'].value counts()
```



```
print("Normalised percentage of leavers by Stock Option Level: 3: {:.2f}%, 4: {:.2f}%".for
    df_hr[(df_hr['Attrition'] == 'Yes') & (df_hr['PerformanceRating'] == 3)
          ].shape[0] / df_hr[df_hr['StockOptionLevel'] == 1].shape[0]*100,
    df_hr[(df_hr['Attrition'] == 'Yes') & (df_hr['PerformanceRating'] == 4)].shape[0] / df_
```



df_PR.iplot(kind='bar',title='Leavers by Performance Rating (%)')



```
#Attrition (Target Variable)
df_hr['Attrition'].value_counts()
```



```
print("Percentage of Current Employees is {:.1f}% and of Ex-employees is: {:.1f}%".format(
    df_hr[df_hr['Attrition'] == 'No'].shape[0] / df_hr.shape[0]*100,
    df_hr[df_hr['Attrition'] == 'Yes'].shape[0] / df_hr.shape[0]*100))
```





This is an imbalanced class program.

Computing Correlation

```
# Taking only significant correlations
df_HR_trans = df_hr.copy()
df_HR_trans['Target'] = df_HR_trans['Attrition'].apply(
    lambda x: 0 if x == 'No' else 1)
df_HR_trans = df_HR_trans.drop(
    ['Attrition', 'EmployeeCount', 'EmployeeNumber', 'StandardHours', 'Over18'], axis=1)
correlations = df_HR_trans.corr()['Target'].sort_values()
print('Most Positive Correlations: \n', correlations.tail(5))
print('\nMost Negative Correlations: \n', correlations.head(5))
```





Results of Exploratory Data Analysis:

- 1) The data set doesn't have any missing/erraneous value
- 2) Strongest positive correlations with the target features are : DistanceFromHome, Monthly Rate, Rating
- 3) Strongest negative correlation with the target features are: Total Working Years, Job Level, Year
- 4) Dataset is observed to be imbalanced
- 5) Redundant features include: EmployeeCount, EmployeeNumber, StandardHours, and Over18.

Some observations about the people leaving:

- 1) Single employees comprise of the largest proportion.
- 2) People who will further away.
- 3) People who travel frequently
- 4) People who often work overtime



```
#label encoding for features with less than 3 unique values
le_count = 0
for col in df_hr.columns[1:]:
    if df_hr[col].dtype == 'object':
        if len(list(df_hr[col].unique())) <= 2:
            le.fit(df_hr[col])
            df_hr[col] = le.transform(df_hr[col])
            le_count += 1
print('{} columns were label encoded.'.format(le_count))

df_hr = pd.get_dummies(df_hr, drop_first=True) #Rest catergorical variables converted to d
print(df_hr.shape)
df_hr.head()</pre>
```

```
#Feature Scaling (Range 0 to 5)
from sklearn.preprocessing import MinMaxScaler

scaler = MinMaxScaler(feature_range=(0, 5))
HR_col = list(df_hr.columns)
HR_col.remove('Attrition')
for col in HR_col:
    df_hr[col] = df_hr[col].astype(float)
    df_hr[[col]] = scaler.fit_transform(df_hr[[col]])
df_hr['Attrition'] = pd.to_numeric(df_hr['Attrition'], downcast='float')
df_hr.head()
```



print("Number transactions y_train dataset: ", y_train.shape)
print("Number transactions X_test dataset: ", X_test.shape)
print("Number transactions y_test dataset: ", y_test.shape)



Building Machine learning Algortihms

```
uuc_1 c3u±c3 - []
names = []
col = ['Algorithm', 'ROC AUC Mean', 'ROC AUC STD',
       'Accuracy Mean', 'Accuracy STD']
df_results = pd.DataFrame(columns=col)
i = 0
# evaluating each model using cross-validation
for name, model in models:
    kfold = model_selection.KFold(
        n splits=10) # 10-fold cross-validation
    cv_acc_results = model_selection.cross_val_score( # accuracy scoring
        model, X_train, y_train, cv=kfold, scoring='accuracy')
    cv_auc_results = model_selection.cross_val_score( # roc_auc scoring
        model, X_train, y_train, cv=kfold, scoring='roc_auc')
    acc_results.append(cv_acc_results)
    auc_results.append(cv_auc_results)
    names.append(name)
    df_results.loc[i] = [name,
                         round(cv_auc_results.mean()*100, 2),
                         round(cv_auc_results.std()*100, 2),
                         round(cv_acc_results.mean()*100, 2),
                         round(cv_acc_results.std()*100, 2)
    i += 1
df_results.sort_values(by=['ROC AUC Mean'], ascending=False)
```



```
fig = plt.figure(figsize=(15, 7))
fig.suptitle('Algorithm Accuracy Comparison')
ax = fig.add_subplot(111)
plt.boxplot(acc_results)
ax.set_xticklabels(names)
plt.show()
```



```
fig = plt.figure(figsize=(15, 7))
fig.suptitle('Algorithm ROC AUC Comparison')
ax = fig.add_subplot(111)
plt.boxplot(auc_results)
ax.set_xticklabels(names)
plt.show()
```



```
ML LabAssignment8.ipynb - Colaboratory
#Logistic Regression
kfold = model_selection.KFold(n_splits=10)
modelCV = LogisticRegression(solver='liblinear',
                              class_weight="balanced",
                              random_state=7)
scoring = 'roc_auc'
results = model selection.cross val score(
    modelCV, X_train, y_train, cv=kfold, scoring=scoring)
print("AUC score (STD): %.2f (%.2f)" % (results.mean(), results.std()))
#Fine tuning the hyper-parameters
param_grid = {'C': np.arange(1e-03, 2, 0.01)}
log gs = GridSearchCV(LogisticRegression(solver='liblinear',
                                          class_weight="balanced",
                                          random_state=7),
                      iid=True,
                      return_train_score=True,
                      param_grid=param_grid,
                      scoring='roc_auc',
                      cv=10)
log_grid = log_gs.fit(X_train, y_train)
log opt = log grid.best estimator
results = log_gs.cv_results_
print('='*20)
print("best params: " + str(log_gs.best_estimator_))
print("best params: " + str(log_gs.best_params_))
print('best score:', log_gs.best_score_)
print('='*20)
```

```
#Evaluating the model
cnf_matrix = metrics.confusion_matrix(y_test, log_opt.predict(X_test))
class_names=[0,1]
fig, ax = plt.subplots()
tick_marks = np.arange(len(class_names))
plt.xticks(tick_marks, class_names)
plt.yticks(tick_marks, class_names)
```

```
sns.heatmap(pd.DataFrame(cnf_matrix), annot=True, cmap="YlGnBu" ,fmt='g')
ax.xaxis.set_label_position("top")
plt.tight_layout()
plt.title('Confusion matrix', y=1.1)
plt.ylabel('Actual label')
plt.xlabel('Predicted label')
```



print('Accuracy of Logistic Regression Classifier on test set: {:.2f}'.format(log_opt.scor



```
# Classification report for the optimised Logistic Regression
log_opt.fit(X_train, y_train)
print(classification_report(y_test, log_opt.predict(X_test)))
```



```
log_opt.fit(X_train, y_train)
probs = log_opt.predict_proba(X_test)
probs = probs[:, 1]
logit_roc_auc = roc_auc_score(y_test, probs)
print('AUC score: %.3f' % logit_roc_auc)
```



#Random Forest Classifier



print('='*20)

```
importances = rf_opt.feature_importances_
indices = np.argsort(importances)[::-1] # Sort feature importances in descending order
names = [X_train.columns[i] for i in indices] # Rearrange feature names so they match the
plt.figure(figsize=(15, 7))
plt.title("Feature Importance")
plt.bar(range(X_train.shape[1]), importances[indices])
plt.xticks(range(X_train.shape[1]), names, rotation=90)
plt.show()
```



```
#Random Forest helped us identify the Top 10 most important indicators
importances = rf_opt.feature_importances_
df_param_coeff = pd.DataFrame(columns=['Feature', 'Coefficient'])
for i in range(44):
    feat = X_train.columns[i]
    coeff = importances[i]
    df_param_coeff.loc[i] = (feat, coeff)
df_param_coeff.sort_values(by='Coefficient', ascending=False, inplace=True)
df_param_coeff = df_param_coeff.reset_index(drop=True)
df_param_coeff.head(10)
```



```
#Evaluating the Algorithm

cnf_matrix = metrics.confusion_matrix(y_test, rf_opt.predict(X_test))
class_names=[0,1] # name of classes
fig, ax = plt.subplots()
tick_marks = np.arange(len(class_names))
plt.xticks(tick_marks, class_names)
plt.yticks(tick_marks, class_names)
sns.heatmap(pd.DataFrame(cnf_matrix), annot=True, cmap="YlGnBu" ,fmt='g')
ax.xaxis.set_label_position("top")
plt.tight_layout()
plt.title('Confusion matrix', y=1.1)
plt.ylabel('Actual label')
plt.xlabel('Predicted label')
```



print('Accuracy of RandomForest Regression Classifier on test set: {:.2f}'.format(rf_opt.s



Classification report for the optimised RF Regression
rf_opt.fit(X_train, y_train)
print(classification_report(y_test, rf_opt.predict(X_test)))



```
rf_opt.fit(X_train, y_train)
probs = rf_opt.predict_proba(X_test)
probs = probs[:, 1]
rf_opt_roc_auc = roc_auc_score(y_test, probs)
print('AUC score: %.3f' % rf_opt_roc_auc)
```



```
# Create ROC Graph
from sklearn.metrics import roc_curve
fpr, tpr, thresholds = roc_curve(y_test, log_opt.predict_proba(X_test)[:,1])
rf_fpr, rf_tpr, rf_thresholds = roc_curve(y_test, rf_opt.predict_proba(X_test)[:,1])
plt.figure(figsize=(14, 6))
# Plot Logistic Regression ROC
plt.plot(fpr, tpr, label='Logistic Regression (area = %0.2f)' % logit_roc_auc)
# Plot Random Forest ROC
plt.plot(rf_fpr, rf_tpr, label='Random Forest (area = %0.2f)' % rf_opt_roc_auc)
# Plot Base Rate ROC
plt.plot([0,1], [0,1],label='Base Rate' 'k--')
plt.xlim([0.0, 1.0])
plt.ylim([0.0, 1.05])
plt.xlabel('False Positive Rate')
plt.ylabel('True Positive Rate')
plt.title('ROC Graph')
plt.legend(loc="lower right")
plt.show()
```

The fine-tuned Logistic Regression model showed a higher AUC score compared to the Random Fe