# Assignment GBDT Solution

May 1, 2022

# 1 Assignment 9: GBDT

## Response Coding: Example

The response tabel is built only on train dataset. For a category which is not there in train data and present in test data, we will encode them with default values Ex: in our test data if have State: D then we encode it as [0.5, 0.05]

Apply GBDT on these feature sets

Set 1: categorical(instead of one hot encoding, try response coding: use probability values), numerical features + project\_title(TFIDF)+ preprocessed\_eassay (TFIDF)+sentiment Score of eassay(check the bellow example, include all 4 values as 4 features)

Set 2: categorical(instead of one hot encoding, try response coding: use probability values), numerical features + project\_title(TFIDF W2V)+ preprocessed\_eassay (TFIDF W2V)

Here in response encoding you need to apply the laplase smoothing value for test set. Laplase smoothing means, If test point is present in test but not in train then you need to apply default 0.5 as probability value for that data point (Refer the Response Encoding Image from above cell)

Please use atleast 35k data points

Find the best hyper parameter which will give the maximum <a href='https://www.appliedaico
<li>find the best hyper parameter using k-fold cross validation/simple cross validation data</or>use gridsearch cv or randomsearch cv or you can write your own for loops to do this task//ul>

>

<strong>Representation of results</strong>

Vou pood to plot the performance of me

```
<img src='https://i.imgur.com/fgN9aUP.jpg' width=300px> <a href='https://seaborn.pydata.org/get
<li>You choose either of the plotting techniques out of 3d plot or heat map
Once after you found the best hyper parameter, you need to train your model with it, and f
    Make sure that you are using predict_proba method to calculate AUC curves, because AUC is
<img src='https://i.imgur.com/wMQDTFe.jpg' width=300px>
Along with plotting ROC curve, you need to print the <a href='https://www.appliedaicourse.org
<img src='https://i.imgur.com/IdN5Ctv.png' width=300px>

<br/>

You need to summarize the results at the end of the notebook, summarize it in the table for
  <img src='http://i.imgur.com/YVpIGGE.jpg' width=400px>
```

### 2 Few Notes

- 1. Use atleast 35k data points
- 2. Use classifier.Predict\_proba() method instead of predict() method while calculating roc\_auc scores
- 3. Be sure that you are using laplase smoothing in response encoding function. Laplase smoothing means applying the default (0.5) value to test data if the test data is not present in the train set

```
[2]: %matplotlib inline
     import warnings
     warnings.filterwarnings("ignore")
     import pandas as pd
     import numpy as np
     import math as m
     import matplotlib.pyplot as plt
     import seaborn as sns
     import nltk
     import re
     from sklearn.feature_extraction.text import TfidfVectorizer
     from sklearn.feature_extraction.text import CountVectorizer
     from sklearn.preprocessing import Normalizer
     from sklearn.metrics import confusion_matrix
     from sklearn.model_selection import train_test_split
     from sklearn import metrics
     from sklearn.metrics import roc_curve, auc
     from tqdm import tqdm
     import nltk
     from nltk.sentiment.vader import SentimentIntensityAnalyzer
```

1. GBDT (xgboost/lightgbm)

# 2.1 1.1 Loading Data

```
[3]: import pandas
     data = pandas.read_csv('preprocessed_data.csv')
     data.head(3)
[3]:
       school_state teacher_prefix project_grade_category \
                                             grades_prek_2
                               mrs
                 ca
     1
                                                grades_3_5
                 ut
                                ms
     2
                                             grades_prek_2
                 ca
                               mrs
        teacher_number_of_previously_posted_projects project_is_approved
     0
                                                   53
                                                                          1
                                                    4
                                                                          1
     1
     2
                                                   10
                                                                          1
         clean_categories
                                           clean_subcategories \
             math_science appliedsciences health_lifescience
     0
             specialneeds
                                                  specialneeds
     1
       literacy_language
                                                      literacy
                                                     essay
                                                             price
     O i fortunate enough use fairy tale stem kits cl...
                                                         725.05
     1 imagine 8 9 years old you third grade classroo... 213.03
     2 having class 24 students comes diverse learner... 329.00
[4]: | sid = SentimentIntensityAnalyzer()
     neg = []
     pos = []
     neu = []
     comp = []
     def update_sentiments(values):
                                               # Calculating sentiment scores
         neg.append(values["neg"])
         pos.append(values["pos"])
         neu.append(values["neu"])
         comp.append(values["compound"])
[5]: for essay in tqdm(data["essay"]):
         update_sentiments(sid.polarity_scores(essay))
    100%|
    109248/109248 [08:08<00:00, 223.51it/s]
```

```
[6]: data["neg"] = neg
                         # adding new features based on Sentiment scores
     data["pos"] = pos
     data["neu"] = neu
     data["compound"] = comp
     data.head(2)
[6]:
       school_state teacher_prefix project_grade_category \
                                             grades_prek_2
                 ca
                               mrs
     1
                 ut
                                                grades_3_5
                                ms
        teacher_number_of_previously_posted_projects project_is_approved \
     0
                                                   53
                                                    4
     1
                                        clean_subcategories \
       clean_categories
     0
           math_science
                        appliedsciences health_lifescience
           specialneeds
                                                specialneeds
     1
                                                     essay
                                                             price
                                                                      neg
     0 i fortunate enough use fairy tale stem kits cl... 725.05 0.013 0.205
     1 imagine 8 9 years old you third grade classroo... 213.03 0.072 0.248
              compound
          neu
     0 0.783
                 0.9867
     1 0.680
                 0.9897
    1.2 Splitting data into Train and cross validation(or test): Stratified Sampling
[7]: X = data[:50000].drop(['project_is_approved'], axis=1) # Taking 50,000 points
     y = data.iloc[:50000,4]
                                                              # 50,000 pts of
      → project_is_approved column
     X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.33,_

stratify=y,random_state=42)
     print(len(y_train))
     print(len(y_test))
    33500
    16500
    1.3 Make Data Model Ready: encoding eassay, and project_title
    Essay (TF-IDF)
[8]: tfidf = TfidfVectorizer(min_df=10,max_features=5000)
     text_tfidf = tfidf.fit(X_train['essay'].values)
```

```
X_train_tfidf =tfidf.transform(X_train['essay'].values)
      X_test_tfidf =tfidf.transform(X_test['essay'].values)
      print("After vectorization :")
      print(X_train_tfidf.shape, y_train.shape)
      print(X_test_tfidf.shape, y_test.shape)
     After vectorization :
     (33500, 5000) (33500,)
     (16500, 5000) (16500,)
     Essay (TFIDF W2V Vectorizer)
 [9]: import pickle
      with open (r'glove_vectors', "rb") as f:
          model = pickle.load(f)
          glove_words = set(model.keys())
[10]: tfidf1 = TfidfVectorizer()
      tfidf1.fit(X train["essay"]) # Creating a dictionary with features(words) ⊔
      →as a key, and the idf as a value
      features = set(tfidf1.get feature names())
      dictionary = dict(zip(features, list(tfidf1.idf_)))
[11]: #encoding the training dataset
      from scipy import sparse
      X_train_w2v = []
                                                        # the tfidf-w2v for each_
      ⇔essay will be stored in this
      for sentence in tqdm(X_train["essay"]):
          null = np.zeros(300)
          tfidf wt =0;
          for word in sentence.split():
              if (word in glove_words) and (word in features):
                  vec = model[word]
                  tfidf_value = dictionary[word]*(sentence.count(word)/len(sentence.
       ⇒split()))
                  tfidf_wt += tfidf_value
          if tfidf wt != 0:
              null /= tfidf wt
          X_train_w2v.append(null)
      X_train_w2v = sparse.csr_matrix(X_train_w2v)
      print("After vectorization :")
      print(X_train_w2v.shape, y_train.shape)
```

100%|

```
After vectorization :
     (33500, 300) (33500,)
[12]: #encoding the test dataset
      X_{test_w2v} = []
                                                          # the tfidf-w2v for each essay_
       →will be stored in this
      for sentence in tqdm(X_test["essay"]):
          null = np.zeros(300)
          tfidf_wt =0;
          for word in sentence.split():
              if (word in glove_words) and (word in features):
                   vec = model[word]
                   tfidf_value = dictionary[word]*(sentence.count(word)/len(sentence.
       →split()))
                   tfidf_wt += tfidf_value
          if tfidf_wt != 0:
              null /= tfidf_wt
          X_test_w2v.append(null)
      X_test_w2v = sparse.csr_matrix(X_test_w2v)
      print("After vectorization :")
      print(X_test_w2v.shape, y_test.shape)
     100%|
     | 16500/16500 [01:05<00:00, 251.46it/s]
     After vectorization :
     (16500, 300) (16500,)
     1.4 Make Data Model Ready: encoding numerical, categorical features
     2.1.1 Encoding Categorical Features
     Code for response Encoding
[13]: def calculate_prob(feat):
          X = X_{train}
          X['class'] = y_train  # adding the class ('project_is_approved') to_\_
       \rightarrow x train
          n = X[feat].value_counts() # getting value counts of each category to use_
       \hookrightarrow it as denominator
          prob = dict()
          for i, total in n.items():
              vec = []
```

| 33500/33500 [02:11<00:00, 255.20it/s]

for j in range(2):

vec.append(len(c)/total)

c = X.loc[(X['class'] == j) & (X[feat] == i)]

```
prob[i] = vec
                              # adding probabilities of each class of the feature
          return prob
      def final(feature, x):
          probs = calculate_prob(feature)
          n = X_train[feature].value_counts()
          data = []
          for i in x[feature]:
              if i in dict(n).keys(): # transform test data with trainning
       \rightarrow probabilities
                  data.append(probs[i])
              else:
                  data.append([0.5, 0.05])
          return data
     School State
[14]: X_train_state = np.array(final('school_state', X_train))
      X_test_state = np.array(final('school_state', X_test))
      print("After vectorization:")
      print(X_train_state.shape, y_train.shape)
      print(X_test_state.shape, y_test.shape)
     After vectorization:
     (33500, 2) (33500,)
     (16500, 2) (16500,)
     teacher_prefix
[15]: X train teacher = np.array(final('teacher prefix', X train))
      X_test_teacher = np.array(final('teacher_prefix', X_test))
      print("After vectorization:")
      print(X_train_teacher.shape, y_train.shape)
      print(X_test_teacher.shape, y_test.shape)
     After vectorization:
     (33500, 2) (33500,)
     (16500, 2) (16500,)
     project_grade_category
[16]: | X_train_grade = np.array(final('project_grade_category', X_train))
      X_test_grade = np.array(final('project_grade_category', X_test))
      print("After vectorization :")
```

```
print(X_train_grade.shape, y_train.shape)
      print(X_test_grade.shape, y_test.shape)
     After vectorization :
     (33500, 2) (33500,)
     (16500, 2) (16500,)
     clean_categories
[17]: X_train_category = np.array(final('clean_categories',X_train))
      X_test_category = np.array(final('clean_categories',X_test))
      print("After vectorization :")
      print(X_train_category.shape, y_train.shape)
      print(X_test_category.shape, y_test.shape)
     After vectorization :
     (33500, 2) (33500,)
     (16500, 2) (16500,)
     clean_subcategories
[18]: X_train_subcategory = np.array(final('clean_subcategories',X_train))
      X_test_subcategory = np.array(final('clean_subcategories',X_test))
      print("After vectorization :")
      print(X_train_subcategory.shape, y_train.shape)
      print(X_test_subcategory.shape, y_test.shape)
     After vectorization :
     (33500, 2) (33500,)
     (16500, 2) (16500,)
     2.1.2 Encoding Numerical Features
[19]: # Combining all the numerical features into single DF and then encoding that DF
      X_train = X_train.drop(['class'],axis=1)
      abc = X_train.
      -drop(['school_state','teacher_prefix','project_grade_category','clean_categories','clean_su
      →axis=1)
      abc1 = X_{test}
      -drop(['school_state','teacher_prefix','project_grade_category','clean_categories','clean_su
      ⇒axis=1)
      abc.head(5)
```

```
[19]:
            teacher_number_of_previously_posted_projects
                                                            price
                                                                     neg
                                                                            pos \
      49731
                                                            39.98 0.047 0.272
      13094
                                                        0 151.86 0.040 0.278
      21316
                                                        8 282.92 0.011 0.429
      35336
                                                        9 444.98 0.034 0.286
      9569
                                                        1 245.89 0.045 0.152
               neu compound
                     0.9869
      49731 0.682
      13094 0.682
                     0.9833
      21316 0.560
                     0.9961
      35336 0.680
                     0.9968
      9569
            0.802
                     0.9246
[20]: # normalizer.fit(abc) will rise an error Expected XX array, got 1D array
      \rightarrow instead:
      # we can give columns as a list to resolve this problem
      a = abc.values.tolist()
      b = abc1.values.tolist()
[21]: normalizer = Normalizer()
      normalizer.fit(a)
      X_train_num = normalizer.transform(a)
      X test num = normalizer.transform(b)
      print("After vectorizations")
      print(X_train_num.shape, y_train.shape)
      print(X_test_num.shape, y_test.shape)
     After vectorizations
     (33500, 6) (33500,)
     (16500, 6) (16500,)
```

#### 2.1.3 Concatinating All The Features

 $\textbf{SET-1} \quad \text{categorical} (\text{response coding}) + \text{numerical features} + \text{preprocessed\_eassay} \ (\text{TFIDF}) + \text{sentiment Score of eassay}$ 

```
[22]: from scipy.sparse import hstack
X_tr_1 = hstack((X_train_tfidf, X_train_state, X_train_teacher, X_train_grade, \( \to X_train_category, X_train_subcategory, X_train_num)).tocsr()
X_te_1 = hstack((X_test_tfidf, X_test_state, X_test_teacher, X_test_grade, \( \to X_test_category, X_test_subcategory, X_test_num)).tocsr()

print(X_tr_1.shape)
print(X_te_1.shape)
```

```
(33500, 5016)
(16500, 5016)
```

SET-2 categorical(response coding) + numerical features + preprocessed\_eassay (TFIDF W2V) + sentiment Score of eassay

```
(33500, 316)
(16500, 316)
```

1.5 Appling Models on different kind of featurization as mentioned in the instructions

Apply GBDT on different kind of featurization as mentioned in the instructions For Every model that you work on make sure you do the step 2 and step 3 of instrucations

# 2.1.4 DECISION TREE USING GRID SEARCH CV (SET - 1)

```
[27]: tr_auc = clf.cv_results_['mean_train_score']
    tr_auc_std = clf.cv_results_['std_train_score']
    te_auc = clf.cv_results_['mean_test_score']
    te_auc_std = clf.cv_results_['std_test_score']

best_max_depth = clf.best_params_["max_depth"]
    best_n_estimators = clf.best_params_["n_estimators"]

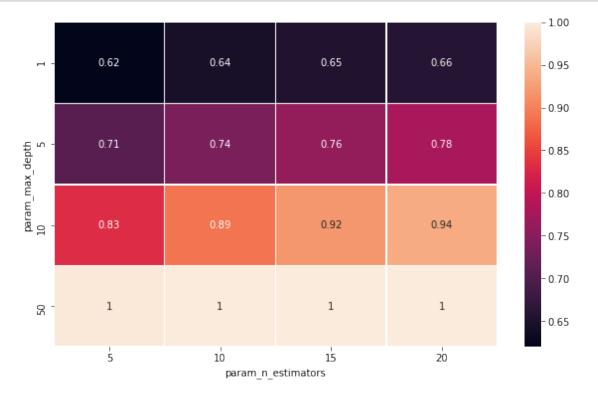
print('Best_score_for_set_1: ',clf.best_score_)
    print('Best_max_depth_for_set_1: ',best_max_depth)
```

```
print('Best best_n_estimators for set 1: ',best_n_estimators)
```

```
Best score for set 1: 0.687039737015531
Best max_depth for set 1: 5
Best best_n_estimators for set 1: 20
```

# 2.1.5 Hyperparameter v/s Auc

#### Train



```
Test

[29]: import pandas as pd

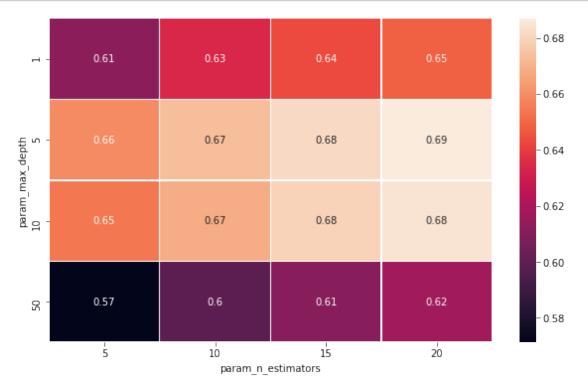
pvt = pd.pivot_table(pd.DataFrame(clf.cv_results_),

values='mean_test_score', index='param_max_depth',

columns='param_n_estimators') #https://stackoverflow.com/questions/48791709/

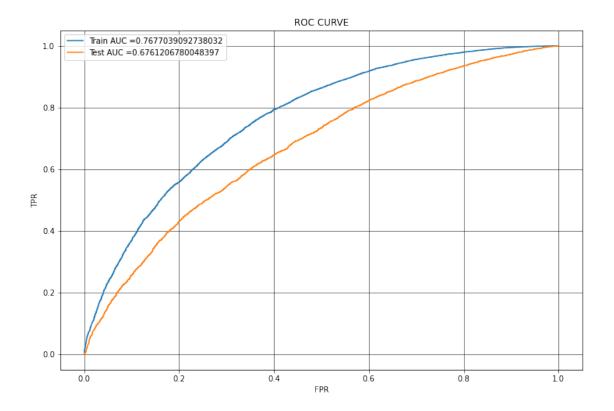
how-to-plot-a-heat-map-on-pivot-table-after-grid-search
```

```
plt.figure(figsize=(10,6))
ax=sns.heatmap(pvt,annot=True,linewidths=.5)
```



#### 2.1.6 ROC: Train And Test Data

```
[34]: model = GradientBoostingClassifier(max_depth = best_max_depth,n_estimators = ___
      ⇔best_n_estimators,random_state = 0)
      model.fit(X_tr_1,y_train)
      y_tr_prob = clf.predict_proba(X_tr_1)[:,1]
                                                     # getting probability scores
      y_te_prob = clf.predict_proba(X_te_1 )[:,1]
      tr_fpr, tr_tpr, tr_thresh = roc_curve(y_train, y_tr_prob)
                                                                      # getting fpru
      \rightarrow and tpr values
      te_fpr, te_tpr, te_thresh = roc_curve(y_test, y_te_prob)
      plt.figure(figsize=(12,8))
      plt.plot(tr_fpr, tr_tpr, label="Train AUC ="+str(auc(tr_fpr, tr_tpr)))
      plt.plot(te fpr, te_tpr, label="Test AUC ="+str(auc(te_fpr, te_tpr)))
      plt.legend()
      plt.xlabel("FPR")
      plt.ylabel("TPR")
      plt.title("ROC CURVE")
      plt.grid(color='black',lw=0.5)
```



#### 2.1.7 Confusion Matrix

```
[36]: # https://stackoverflow.com/questions/35572000/how-can-i-plot-a-confusion-matrix # For Train Data
```

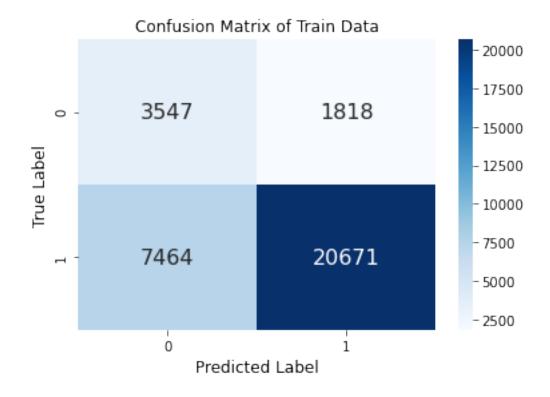
```
best_t = calc_best_threshold(tr_thresh, tr_fpr, tr_tpr)
cm = metrics.confusion_matrix(y_train,calc_predictions(y_tr_prob, best_t))

print("Confusion Matrix of Train Data :\n",cm)
sns.heatmap(cm, annot=True, fmt='d',cmap='Blues',annot_kws = {"size":16})
plt.ylabel('True Label',size=12)
plt.xlabel('Predicted Label',size=12)
plt.title('Confusion Matrix of Train Data',size=12)
```

the maximum value of tpr\*(1-fpr) 0.4857424171933649 for threshold 0.831

Confusion Matrix of Train Data :
 [[ 3547 1818]
 [ 7464 20671]]

[36]: Text(0.5, 1.0, 'Confusion Matrix of Train Data')



```
[37]: # For Test Data

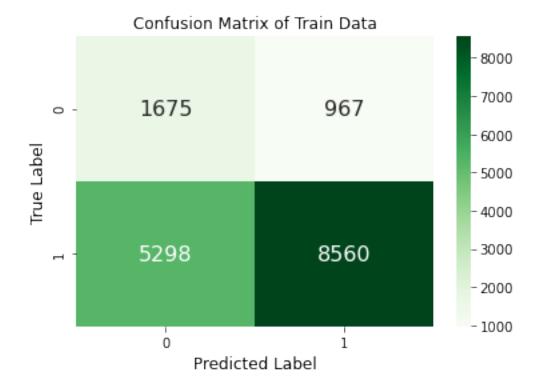
best_t = calc_best_threshold(te_thresh, te_fpr, te_tpr)
cm = metrics.confusion_matrix(y_test,calc_predictions(y_te_prob, best_t))
```

```
print("Confusion Matrix of Test Data :\n",cm)
#print(cm)
sns.heatmap(cm, annot=True, fmt='d',cmap='Greens',annot_kws = {"size":16})
plt.ylabel('True Label',size=12)
plt.xlabel('Predicted Label',size=12)
plt.title('Confusion Matrix of Train Data',size=12)
```

the maximum value of tpr\*(1-fpr) 0.39161129173386083 for threshold 0.844

Confusion Matrix of Test Data : [[1675 967] [5298 8560]]

[37]: Text(0.5, 1.0, 'Confusion Matrix of Train Data')



### 2.1.8 DECISION TREE USING GRID SEARCH CV (SET - 2)

```
[40]: tr_auc1 = clf.cv_results_['mean_train_score']
    tr_auc_std1 = clf.cv_results_['std_train_score']
    te_auc1 = clf.cv_results_['mean_test_score']
    te_auc_std1 = clf.cv_results_['std_test_score']

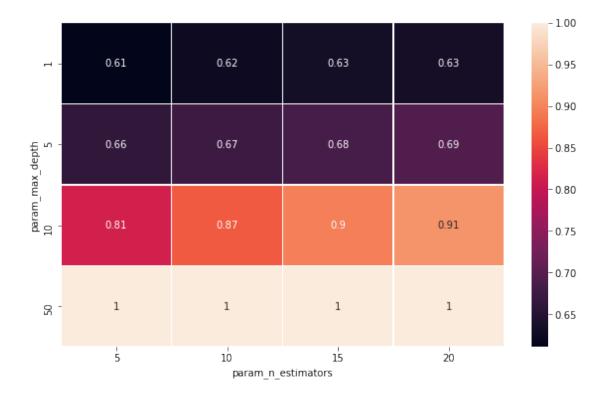
    best_max_depth1 = clf.best_params_["max_depth"]
    best_n_estimators1 = clf.best_params_["n_estimators"]

    print('Best_score_for_set_1: ',clf.best_score_)
    print('Best_max_depth_for_set_1: ',best_max_depth1)
    print('Best_min_samples_split_for_set_1: ',best_n_estimators1)
```

```
Best score for set 1: 0.6371303747690995
Best max_depth for set 1: 5
Best min_samples_split for set 1: 20
```

# 2.1.9 Hyperparameter v/s Auc

#### Train



```
Test

import pandas as pd

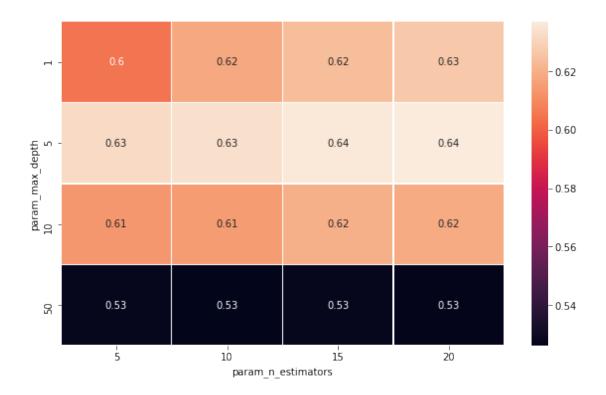
pvt = pd.pivot_table(pd.DataFrame(clf.cv_results_),

values='mean_test_score', index='param_max_depth',

columns='param_n_estimators')

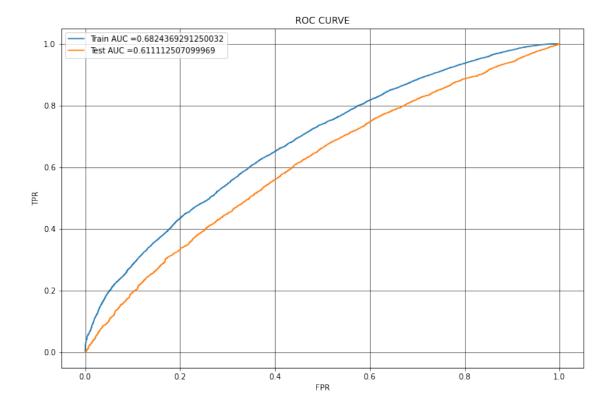
plt.figure(figsize=(10,6))

ax=sns.heatmap(pvt,annot=True,linewidths=.5)
```



# 2.1.10 ROC: Train And Test Data

```
[45]: model1 = GradientBoostingClassifier(max_depth = best_max_depth1, n_estimators = ___
      ⇒best_n_estimators1, random_state = 0)
      model1.fit(X_tr_2,y_train)
      y_tr_prob = clf.predict_proba(X_tr_2)[:,1]
                                                  # getting probability scores
      y_te_prob = clf.predict_proba(X_te_2)[:,1]
      tr_fpr, tr_tpr, tr_thresh = roc_curve(y_train, y_tr_prob)
                                                                      # getting fpr
      \rightarrow and tpr values
      te_fpr, te_tpr, te_thresh = roc_curve(y_test, y_te_prob)
      plt.figure(figsize=(12,8))
      plt.plot(tr_fpr, tr_tpr, label="Train AUC ="+str(auc(tr_fpr, tr_tpr)))
      plt.plot(te_fpr, te_tpr, label="Test AUC ="+str(auc(te_fpr, te_tpr)))
      plt.legend()
      plt.xlabel("FPR")
      plt.ylabel("TPR")
      plt.title("ROC CURVE")
      plt.grid(color='black',lw=0.5)
```



#### 2.1.11 Confusion Matrix

```
[46]: # For Train Data

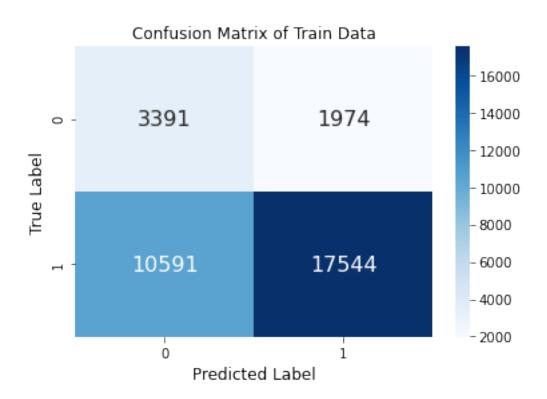
best_t = calc_best_threshold(tr_thresh, tr_fpr, tr_tpr)
cm = metrics.confusion_matrix(y_train,calc_predictions(y_tr_prob, best_t))

print("Confusion Matrix of Train Data :\n",cm)
sns.heatmap(cm, annot=True, fmt='d',cmap='Blues',annot_kws = {"size":16})
plt.ylabel('True Label',size=12)
plt.xlabel('Predicted Label',size=12)
plt.title('Confusion Matrix of Train Data',size=12)

the maximum value of tpr*(1-fpr) 0.3941302444229833 for threshold 0.837

Confusion Matrix of Train Data :
[[ 3391  1974]
  [10591  17544]]

[46]: Text(0.5, 1.0, 'Confusion Matrix of Train Data')
```



```
[47]: # For Test Data

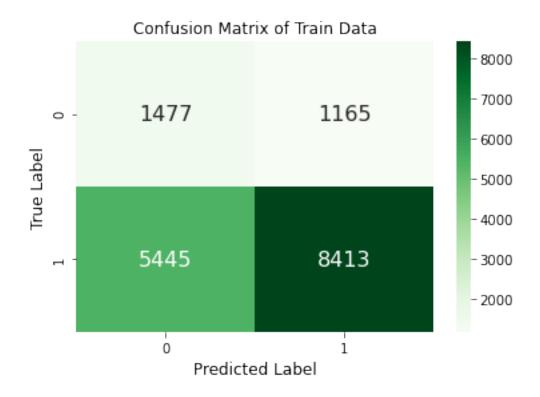
best_t = calc_best_threshold(te_thresh, te_fpr, te_tpr)
    cm = metrics.confusion_matrix(y_test,calc_predictions(y_te_prob, best_t))

print("Confusion Matrix of Test Data :\n",cm)
    #print(cm)
    sns.heatmap(cm, annot=True, fmt='d',cmap='Greens',annot_kws = {"size":16})
    plt.ylabel('True Label',size=12)
    plt.xlabel('Predicted Label',size=12)
    plt.title('Confusion Matrix of Train Data',size=12)

the maximum value of tpr*(1-fpr) 0.3393891967287101 for threshold 0.838

Confusion Matrix of Test Data :
    [[1477 1165]
    [5445 8413]]

[47]: Text(0.5, 1.0, 'Confusion Matrix of Train Data')
```



#### 3. Summary

```
[50]: # http://zetcode.com/python/prettytable/
    from prettytable import PrettyTable
    from prettytable import ALL as ALL
    t = PrettyTable(hrules=ALL)
    t.field_names = [ "S.No.","Vectorizer", "Model", "Hyper Parameter", "Test-AUC"]
    t.add_row([1,"TFIDF", "GradientBoostingClassifier", "max_depth =5 ,__
     \rightarrown_estimators=20", 0.687])
    t.add_row([2,"TFIDF W2V", "GradientBoostingClassifier"," max_depth =5 ,_
     \rightarrown_estimators=20", 0.637])
    print(t)
    +----+
    ----+
    | S.No. | Vectorizer |
                             Model
                                           Hyper Parameter
    | Test-AUC |
    +-----+
       1 | TFIDF | GradientBoostingClassifier | max_depth =5 ,
    n_estimators=20 | 0.687
```

+----+