Assignment 9: GBDT

Response Coding: Example

Train Data								Encod	ed Train Dat	a	
State class								State_0	State_1		Ţ
A 0							j	3/5	2/5	0	Ť
B							i	0/2	2/2	1	Ť
C 1							į	1/3	2/3	1	Ť
A 0			e(o	nly from	tra		j	3/5	2/5	Ø	Ť,
A 1		ate		Class=0	† 	Class=1		3/5	2/5	1	Ť,
++ B 1	A				i I	2	1	0/2	2/2	1	i
++ A	+B	1		0	i I	2	1	3/5	2/5	0	
A 1	c	· · · · · · · · · · · · · · · · · · ·		1	i	2	- †	3/5	2/5	1	Ť,
C 1	+	-			t		-+	1/3	2/3	1	Ť
C Ø							j	1/3	2/3	0	1
++							4	+			
Test Data							Encoded 1	est Data			
++ State						i		State_1			
++ A						† I	3/5	2/5			
++ c						† 	1/3	2/3			
+ - D						+ 	1/2	1/2			
++ C						+ 	1/3	2/3			
++ B						+ 	0/2	2/2			
++ E						† I	1/2	1/2			
											

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]

1. 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)

2. The hyper paramter tuning (Consider any two hyper parameters)

- Find the best hyper parameter which will give the maximum AUC value
- find the best hyper paramter using k-fold cross validation/simple cross validation data
- use gridsearch cv or randomsearch cv or you can write your own for loops to do this task

3. Representation of results

· You need to plot the performance of model both on train data and cross validation data for each hyper parameter, like shown in the

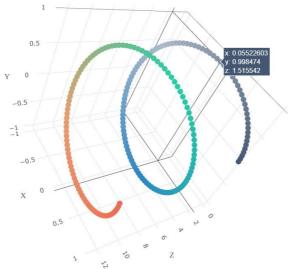


figure with X-axis as **n_estimators**, Y-axis as **max_depth**, and Z-axis as **AUC Score** , we have given the notebook which explains how to plot this 3d plot, you can find it in the same drive 3d_scatter_plot.ipynb

or

• You need to plot the performance of model both on train data and cross validation data for each hyper parameter, like shown in the

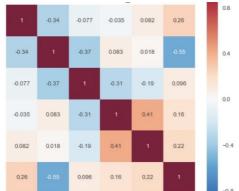
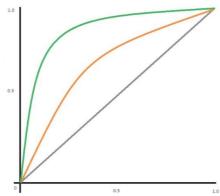


figure -0.8 seaborn heat maps with rows as n_estimators, columns as max_depth,

and values inside the cell representing AUC Score

- 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 find the AUC on test data and plot the ROC



curve on both train and test.

• Along with plotting ROC curve, you need to print the confusion matrix with predicted and original labels of test data points

	Predicted: NO	Predicted: YES	
Actual: NO	TN = ??	FP = ??	
Actual: YES	FN = ??	TP = ??	

4. You need to summarize the results at the end of the notebook, summarize it in the table format

+ Vectorizer	+ Model	+ Hyper parameter	- AUC
BOW	Brute	7	0.78
TFIDF	Brute	12	0.79
W2V	Brute	10	0.78
TFIDFW2V	Brute	6	0.78

In [32]: !pip install xgboost

Requirement already satisfied: xgboost in c:\users\subhashini rajesh\anaconda3\lib\site-packages (1.4.2) Requirement already satisfied: scipy in c:\users\subhashini rajesh\anaconda3\lib\site-packages (from xgboost) (1.

Requirement already satisfied: numpy in c:\users\subhashini rajesh\anaconda3\lib\site-packages (from xqboost) (1. 19.2)

```
In [1]: import nltk
```

from nltk.sentiment.vader import SentimentIntensityAnalyzer

```
# import nltk
# nltk.download('vader_lexicon')
sid = SentimentIntensityAnalyzer()
```

for sentiment = 'a person is a person no matter how small dr seuss i teach the smallest students with the biggest for learning my students learn in many different ways using all of our senses and multiple intelligences i use a of techniques to help all my students succeed students in my class come from a variety of different backgrounds v for wonderful sharing of experiences and cultures including native americans our school is a caring community of learners which can be seen through collaborative student project based learning in and out of the classroom kinds in my class love to work with hands on materials and have many different opportunities to practice a skill before mastered having the social skills to work cooperatively with friends is a crucial aspect of the kindergarten cur montana is the perfect place to learn about agriculture and nutrition my students love to role play in our preter in the early childhood classroom i have had several kids ask me can we try cooking with real food i will take the and create common core cooking lessons where we learn important math and writing concepts while cooking delicious food for snack time my students will have a grounded appreciation for the work that went into making the food and of where the ingredients came from as well as how it is healthy for their bodies this project would expand our le nutrition and agricultural cooking recipes by having us peel our own apples to make homemade applesauce make our and mix up healthy plants from our classroom garden in the spring we will also create our own cookbooks to be pri shared with families students will gain math and literature skills as well as a life long enjoyment for healthy of nannan

```
ss = sid.polarity scores(for_sentiment)
for k in ss:
    print('{0}: {1}, '.format(k, ss[k]), end='')
# we can use these 4 things as features/attributes (neg, neu, pos, compound)
# neg: 0.0, neu: 0.753, pos: 0.247, compound: 0.93
```

neg: 0.01, neu: 0.745, pos: 0.245, compound: 0.9975,

In [2]: import warnings warnings.filterwarnings("ignore") import pickle import pandas as pd import numpy as np from sklearn import tree from sklearn.preprocessing import OneHotEncoder from sklearn.model selection import train test split from sklearn.preprocessing import Normalizer from tqdm import tqdm from sklearn.feature extraction.text import TfidfVectorizer import scipy from sklearn.tree import DecisionTreeClassifier from sklearn.model selection import GridSearchCV import plotly.offline as offline import plotly.graph_objs as go offline.init notebook mode() import numpy as np import matplotlib.pyplot as plt from mpl_toolkits.mplot3d import axes3d import seaborn as sns from sklearn.metrics import roc_curve, auc from wordcloud import WordCloud, STOPWORDS from sklearn.linear model import LogisticRegression from scipy.sparse import hstack from scipy.sparse import coo_matrix from collections import Counter from xqboost import XGBClassifier from sklearn.metrics import roc_auc_score

1. GBDT (xgboost/lightgbm)

1.1 Loading Data

```
In [3]:
                      import pandas
                       data = pandas.read_csv('preprocessed_data.csv', nrows = 35000)
                      data.head()
                          school_state teacher_prefix project_grade_category teacher_number_of_previously_posted_projects project_is_approved clean_categories clean_cat
                     0
                                              ca
                                                                          mrs
                                                                                                      grades_prek_2
                                                                                                                                                                                                                        53
                                                                                                                                                                                                                                                                                 math_science
                                               ut
                                                                           ms
                                                                                                           grades_3_5
                                                                                                                                                                                                                                                                                  specialneeds
                     2
                                              ca
                                                                          mrs
                                                                                                      grades prek 2
                                                                                                                                                                                                                        10
                                                                                                                                                                                                                                                                   1 literacy_language
                                                                                                                                                                                                                          2
                     3
                                              ga
                                                                          mrs
                                                                                                      grades_prek_2
                                                                                                                                                                                                                                                                              appliedlearning
                                             wa
                                                                          mrs
                                                                                                           grades_3_5
                                                                                                                                                                                                                          2
                                                                                                                                                                                                                                                                   1 literacy_language
In [4]: # Sentiment Analysis on 'essay'
                                       = SentimentIntensityAnalyzer()
                      negative sentiments = []
                      positive sentiments = []
                      neutral sentiments = []
                      compound_sentiments = []
                      for i in tqdm(data['essay']):
                                sid sentiments = sid.polarity scores(i)
                                 negative sentiments.append(sid sentiments['neg'])
                                positive sentiments.append(sid sentiments['pos'])
                                neutral_sentiments.append(sid_sentiments['neu'])
                                 compound_sentiments.append(sid_sentiments['compound'])
                    100%| 35000/35000 [00:57<00:00, 608.49it/s]
                      # Now append these sentiments columns/features to original preprocessed dataframe
                      data['negative_sent'] = negative_sentiments
data['positive_sent'] = positive_sentiments
                      data['neutral_sent'] = neutral_sentiments
                      data['compound_sent'] = compound_sentiments
                      data.columns
Out[5]: Index(['school_state', 'teacher_prefix', 'project_grade_category',
                                        'teacher_number_of_previously_posted_projects', 'project_is_approved',
                                       'clean_categories', 'clean_subcategories', 'essay', 'price',
                                      'negative_sent', 'positive_sent', 'neutral_sent', 'compound_sent'],
                                    dtype='object')
```

```
In [6]: # please write all the code with proper documentation, and proper titles for each subsection
         # go through documentations and blogs before you start coding
         # first figure out what to do, and then think about how to do.
         # reading and understanding error messages will be very much helpfull in debugging your code
         # when you plot any graph make sure you use
             # a. Title, that describes your plot, this will be very helpful to the reader
             # b. Legends if needed
             # c. X-axis label
             # d. Y-axis label
         # Sepearting input data and labels to have a proper data-matrix
         Y = data['project_is_approved'].values
         X = data.drop(['project_is_approved'], axis=1)
         X_train, X_test, y_train, y_test = train_test_split(X, Y, test_size=0.3)
         print(X_train.shape, y_train.shape)
         print(X_test.shape, y_test.shape)
X_train['negative_sent'].shape
         (24500, 12) (24500,)
         (10500, 12) (10500,)
Out[6]: (24500,)
```

1.3 Make Data Model Ready: encoding eassay

vector /= cnt_words
avg_w2v_vectors.append(vector)
return np.array(avg w2v vectors)

#convert essay to vectors

```
In [7]: #please use below code to load glove vectors
          with open('glove vectors', 'rb') as f:
              model = pickle.load(f)
              glove_words = set(model.keys())
 In [8]: # As required for Task-1, applying TFIDF on the Essay column
          vectorizer essay tfidf = TfidfVectorizer(min df=10)
          # Apply .fit() on this vectorizer on Train data
          # Note .fit() is applied only on the train data, as test and cv should not be fitted
          vectorizer essay tfidf.fit(X train['essay'].values)
          # Now use the fitted TfidfVectorizer for converting 'essay' text to Vector form
          X train vectorized tfidf essay = vectorizer essay tfidf.transform(X train['essay'].values)
          X_test_vectorized_tfidf_essay = vectorizer_essay_tfidf.transform(X_test['essay'].values)
          print('After TFIDF on Essay column checking the shapes ')
          print(X_train_vectorized_tfidf_essay.shape, y_train.shape)
          print(X_test_vectorized_tfidf_essay.shape, y_test.shape)
         After TFIDF on Essay column checking the shapes
         (24500, 9101) (24500,)
         (10500, 9101) (10500,)
         print('After TFIDF on Essay column checking the shapes ')
          print(X_train_vectorized_tfidf_essay.shape, y_train.shape)
          print(X_test_vectorized_tfidf_essay.shape, y_test.shape)
         After TFIDF on Essay column checking the shapes
         (24500, 9101) (24500,)
         (10500, 9101) (10500,)
In [10]: # Reference_Vectorization from AAIC
          # average Word2Vec
          # compute average word2vec for each review.
          def tfidfw2v(data):
              avg w2v vectors = []; # the avg-w2v for each sentence/review is stored in this list
              for sentence in tqdm(data): # for each review/sentence
                  vector = np.zeros(300) # as word vectors are of zero length
                  cnt words =0; # num of words with a valid vector in the sentence/review
                  for word in sentence.split(): # for each word in a review/sentence
                      if word in glove_words:
                          vector += model[word]
                          cnt words += 1
                  if cnt words != 0:
```

1.4 Make Data Model Ready: encoding numerical, categorical features

In [11]: # the numerical features are teacher number of previously posted projects

```
normalizer = Normalizer()
num_data = ['price', 'teacher_number_of_previously_posted_projects', 'negative_sent', 'positive_sent', 'neutral_
for j in num data:
    normalizer.fit(X train[j].values.reshape(-1,1))
# scaling the numeric feature price
X train normalized price = normalizer.transform(X train['price'].values.reshape(-1,1))
X test normalized price = normalizer.transform(X test['price'].values.reshape(-1,1))
# scaling the numeric feature prev posted projects
X_train_normalized_proj = normalizer.transform(X_train['teacher_number_of_previously_posted_projects'].values.res
X_test_normalized_proj = normalizer.transform(X_test['teacher_number_of_previously_posted_projects'].values.reshaped.
# scaling the numeric feature negative sent
X train normalized neg = normalizer.transform(X train['negative sent'].values.reshape(-1,1))
X_test_normalized_neg = normalizer.transform(X_test['negative_sent'].values.reshape(-1,1))
# scaling the numeric feature positive sent
X_train_normalized_pos = normalizer.transform(X_train['positive_sent'].values.reshape(-1,1))
X test normalized pos = normalizer.transform(X test['positive sent'].values.reshape(-1,1))
# scaling the numeric feature neutral sent
X_train_normalized_neu = normalizer.transform(X_train['neutral_sent'].values.reshape(-1,1))
X test normalized neu = normalizer.transform(X test['neutral sent'].values.reshape(-1,1))
# scaling the numeric feature compound sent
X train normalized com = normalizer.transform(X train['compound sent'].values.reshape(-1,1))
X test normalized com= normalizer.transform(X test['compound sent'].values.reshape(-1,1))
print(X_train_normalized_price.shape, y_train.shape)
print(X test normalized price.shape, y test.shape)
print("*************")
print(X train normalized proj.shape, y train.shape)
print(X test normalized proj.shape, y test.shape)
print(X_train_normalized_neg.shape, y_train.shape)
print(X test_normalized_neg.shape, y_test.shape)
print(X_train_normalized_neu.shape, y_train.shape)
print(X test normalized_neu.shape, y_test.shape)
print("************")
print(X_train_normalized_pos.shape, y_train.shape)
print(X_test_normalized_pos.shape, y_test.shape)
print("**********************
print(X_train_normalized_com.shape, y_train.shape)
print(X_test_normalized_com.shape, y_test.shape)
(24500, 1) (24500,)
(10500, 1) (10500,)
******
(24500, 1) (24500,)
(10500, 1) (10500,)
(24500, 1) (24500,)
(10500, 1) (10500,)
(24500, 1) (24500,)
(10500, 1) (10500,)
(24500, 1) (24500,)
(10500, 1) (10500,)
**********
```

```
(24500, 1) (24500,)
(10500, 1) (10500,)
```

```
In [ ]:
            # Categorical features are school state, teacher prefix, project grade category, clean categories, clean subcategory
In [12]:
            # prerequitie datas
            # combine X_train with target variable to filter out categorical name with 1 and 0 count
            df_cat = pd.DataFrame(y_train, columns=['project_is_approved'])
df_cat['school_state'] = X_train['school_state'].values
            df_cat['teacher_prefix'] = X_train['teacher_prefix'].values
            df_cat['project_grade_category'] = X_train['project_grade_category'].values
            df cat['clean categories'] = X train['clean categories'].values
            df_cat['clean_subcategories'] = X_train['clean_subcategories'].values
            df cat.head(5)
              project_is_approved school_state teacher_prefix project_grade_category
                                                                                               clean_categories
                                                                                                                         clean_subcategories
Out[12]:
           Λ
                                          md
                                                                        grades_3_5
                                                                                               literacy_language
                                                                                                                                     literacy
                                                         ms
                                          mo
                                                        mrs
                                                                     grades_prek_2
                                                                                                   health_sports
                                                                                                                              health_wellness
           2
                              0
                                           de
                                                                       grades 9 12
                                                                                               literacy language
                                                                                                                             foreignlanguages
                                                        mrs
           3
                                                                       grades_9_12
                                                                                               literacy_language foreignlanguages literature_writing
                                                         ms
                                                                     grades_prek_2 math_science literacy_language
                                                                                                                        appliedsciences literacy
                                                         ms
                                           ca
```

Functions for response code

```
In [13]:
          #response code fit() which returns three dictionaries for total count of categories, count of approved and non ap
          def response code fit(category, total, zero, one):
              total dict = {category[i] : total[i]
                                                     for i in range(len(category))}
              zero dict = {category[i] : zero[i] for i in range(len(zero))}
              one_dict = {category[i] : one[i] for i in range(len(one))}
              for i in total_dict:
                  if i not in zero dict:
                      zero dict[i] = 0
              for i in total_dict:
                  if i not \overline{in} one dict:
                      one dict[i] = 0
              return total dict, zero dict, one dict
          # response code transform() which returns the probability of approved and non approved categories as list
          def response_code_transform(category_in_X_train, total_count, zero_count, one_count):
              prob0 = []
              prob1 = []
              for i in category_in_X_train:
                  if i in total_count.keys():
                      prob0.append(zero_count[i]/total_count[i])
                      prob1.append(one_count[i]/total_count[i])
                      prob0.append(0.5)
                      prob1.append(0.5)
              prob0 = np.array(prob0)
              prob1 = np.array(prob1)
              return prob0.reshape(-1, 1), prob1.reshape(-1, 1)
```

Response code for School State

```
In [14]: scl_total = df_cat['school_state'].value_counts()
    scl_idx = df_cat['school_state'].value_counts().index
    scl_zero = df_cat.loc[df_cat['project_is_approved']==0]['school_state'].value_counts()
    scl_one = df_cat.loc[df_cat['project_is_approved']==1]['school_state'].value_counts()
    school_total, school_0, school_1 = response_code_fit(scl_idx, scl_total, scl_zero, scl_one)
    X_train_school_prob_0, X_train_school_prob_1 = response_code_transform(X_train['school_state'], school_total, scl
    X_test_school_prob_0, X_test_school_prob_1 = response_code_transform(X_test['school_state'], school_total, school
    print(X_train_school_prob_0.shape, y_train.shape)
    print(X_test_school_prob_0.shape, y_test.shape)
```

```
print(X_train_school_prob_0)
# print(scl_one)

(24500, 1) (24500,)
(10500, 1) (10500,)
[[0.16103896]
  [0.13533835]
  [0.13333333]
...
[0.15865701]
[0.14893617]]
```

Response Encoding teacher prefix

```
In [15]:
    teacher_total = list(df_cat['teacher_prefix'].value_counts())
    teacher_idx = list(df_cat['teacher_prefix'].value_counts().index)
    teacher_zero = list(df_cat.loc[df_cat['project_is_approved']==0]['teacher_prefix'].value_counts())
    teacher_one = list(df_cat.loc[df_cat['project_is_approved']==1]['teacher_prefix'].value_counts())

    teacher_total, teacher_0, teacher_1 = response_code_fit(teacher_idx, teacher_total, teacher_zero, teacher_one)
    X_train_teacher_prob_0, X_train_teacher_prob_1 = response_code_transform(X_train['teacher_prefix'], teacher_total
    X_test_teacher_prob_0, X_test_teacher_prob_1 = response_code_transform(X_test['teacher_prefix'], teacher_total, 1

    print(X_train_teacher_prob_0.shape, y_train.shape)
    print(X_test_teacher_prob_0.shape, y_test.shape)

    (24500, 1) (24500,)
    (10500, 1) (10500,)
```

Response Encoding project grade category

Response Encoding clean_categories

```
In [17]:
    cln_total = list(df_cat['clean_categories'].value_counts())
        cln_idx = list(df_cat['clean_categories'].value_counts().index)
        cln_zero = list(df_cat.loc[df_cat['project_is_approved']==0]['clean_categories'].value_counts())
        cln_one = list(df_cat.loc[df_cat['project_is_approved']==1]['clean_categories'].value_counts())

        print(len(cln_total))
        print(len(cln_idx))
        print(len(cln_idx))
        print(len(cln_zero))
        print(len(cln_zero))

        cln_total, cln_0, cln_1 = response_code_fit(cln_idx, cln_total, cln_zero, cln_one)

        X_train_cln_prob_0, X_train_cln_prob_1 = response_code_transform(X_train['clean_categories'], cln_total, cln_0, cln_dest_cln_prob_0, X_test_cln_prob_1 = response_code_transform(X_test['clean_categories'], cln_total, cln_0, cln_dest_cln_prob_0, cln_dest_cln_prob_0,
```

```
43
43
41
43
[709, 630, 538, 452, 139, 136, 136, 120, 80, 68, 67, 61, 60, 55, 49, 45, 42, 39, 39, 38, 31, 29, 26, 22, 22, 21, 19, 13, 11, 10, 9, 8, 8, 7, 3, 3, 2, 2, 2, 2, 1]
(24500, 1) (24500,)
(10500, 1) (10500,)
```

Response Encoding - clean_subcategories

```
In [18]:
      clnsub_total = list(df_cat['clean_subcategories'].value_counts())
      clnsub idx = list(df_cat['clean subcategories'].value counts().index)
      clnsub_zero = list(df_cat.loc[df_cat['project_is_approved']==0]['clean_subcategories'].value_counts())
      clnsub_one = list(df_cat.loc[df_cat['project_is_approved']==1]['clean_subcategories'].value_counts())
      cln_sub_total, clnsub_0, clnsub_1 = response_code_fit(clnsub_idx, clnsub_total, clnsub_zero, clnsub_one)
      X train clnsub prob 0, X train clnsub prob 1 = response code transform(X train['clean subcategories'], cln sub to
      X_test_clnsub_prob_0, X_test_clnsub_prob_1 = response_code_transform(X_test['clean_subcategories'], cln_sub_total
      print(len(clnsub_total))
      print(len(clnsub idx))
      print(len(clnsub_zero))
      print(len(clnsub one))
      print((clnsub_zero))
      print(X_train_clnsub_prob_0.shape, y_train.shape)
      print(X_test_clnsub_prob_0.shape, y_test.shape)
      319
      319
      231
      [248, 238, 226, 197, 194, 186, 153, 136, 120, 119, 88, 68, 65, 59, 53, 51, 47, 44, 40, 40, 40, 40, 38, 38, 36, 33
      , 33, 31, 28, 27, 27, 26, 24, 24, 24, 23, 22, 21, 21, 20, 20, 19, 18, 16, 16, 16, 15, 15, 15, 14, 14, 13, 13,
      (24500, 1) (24500,)
      (10500, 1) (10500,)
```

Set 1 : categorical(probability values), numerical features + preproc_ _essay (TFIDF) + sentiment Score of essay

Set 2 : categorical(probability values), numerical features + preprocessay (TFIDFW2V) + sentiment Score of essay

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

Set S1 - GridSearchCV with XGBClassifier

```
In [40]: xgb_clf_s1 = XGBClassifier(eval_metric='mlogloss')

params = {
    'learning_rate' : [0.00001, 0.0001, 0.001, 0.01],
    'n_estimators' : [5, 10, 50, 75, 100, 200],
    'tree_method':['gpu_hist']
}

grid_search_s1 = GridSearchCV(xgb_clf_s1, params, cv=3, scoring='roc_auc', return_train_score=True)

grid_search_s1.fit(X_train_set1, y_train)

best_params_gridsearch_xgb_s1 = grid_search_s1.best_params_

print("Best_Params_from_GridSearchCV_with_XGB_for_Set_s1 ", best_params_gridsearch_xgb_s1)

Best_Params_from_GridSearchCV_with_XGB_for_Set_s2 {'learning_rate': 0.01, 'n_estimators': 200, 'tree_method': 'gpu_hist'}
```

AUC for Set S1

100%| 4/4 [43:35<00:00, 653.85s/it]

```
In [41]:
         learning rates = [0.00001, 0.0001, 0.001, 0.01]
         n = [5, 10, 50, 75, 100, 200]
         def get auc matrix(x train, x test, y train, y test ):
             train_auc_final_arr, test_auc_final_arr = [], []
             for l rate in tqdm(learning rates):
                train_auc_batch, test_auc_batch = [], []
                for num in n estimators:
                    # Below gives large number of warnings
                    # xgb_clf = XGBClassifier(n_estimators=num, eta=l_rate, reg_alpha=0, reg_lambda=0, tree_method='gpu_h
                    # below works after including eval metric='mlogloss'
                    # Only changing the name of the parameter learning rate to eta
                    xgb_clf = XGBClassifier(n_estimators=num, eval_metric='mlogloss', eta=l_rate, reg_alpha=0, reg_lambda
                    xgb_clf.fit(x_train, y_train)
                    # I have to predict probabilities (clf.predict_proba) instead of classes for calculating of ROC AUC s
                    y_train_predicted = xgb_clf.predict_proba(x_train)[:, 1]
                    y test predicted = xgb clf.predict proba(x test)[:, 1]
                    train_auc = roc_auc_score(y_train, y_train_predicted)
                    test auc = roc auc score(y test, y test predicted)
                    train_auc_batch.append(train_auc)
                    test auc batch.append(test auc)
                train auc final arr.append(train auc batch)
                test_auc_final_arr.append(test_auc_batch)
             return train_auc_final_arr, test_auc_final_arr
         train auc final arr s1, test auc final arr s1 = get auc matrix(X train set1, X test set1, y train, y test)
         print(train_auc_final_arr_s1)
         print(test auc final arr s1)
```

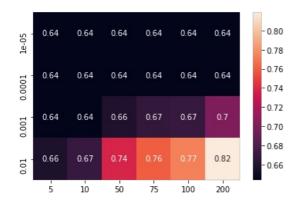
 $\begin{bmatrix} [0.6440905400639267, \ 0.6440386849675973, \ 0.6440430377910852, \ 0.6439181926501638, \ 0.6438905092063886, \ 0.6439189309609324], \ [0.6440764543784807, \ 0.6439164528047874, \ 0.6443552020041375, \ 0.644461197750132, \ 0.6444127645637128, \ 0.645691965653424], \ [0.6438186105777155, \ 0.6439635313514488, \ 0.6587956425643169, \ 0.6676475521133124, \ 0.6692230495126353, \ 0.7003660570471031], \ [0.6570902795108465, \ 0.6697605911129161, \ 0.7381025906310494, \ 0.7597668627739909, \ 0.7728233430085001, \ 0.8189132145095555]]$

 $\begin{bmatrix} [0.6093405503595112, \ 0.6093377655832425, \ 0.608726472382573, \ 0.6088246357460425, \ 0.6088240787907888, \ 0.6088188573 \\ 352853], \ [0.6087362190995134, \ 0.608727342625157, \ 0.6089333812593329, \ 0.6088899735592455, \ 0.6089168466502379, \ 0.6088466354785648], \ [0.6088751098159116, \ 0.6088073701331771, \ 0.6170441813805543, \ 0.6162326279564664, \ 0.6163214971291 \\ 393, \ 0.6267845281450724], \ [0.6173108237082764, \ 0.6154742637591097, \ 0.6374664773854237, \ 0.6442217180384788, \ 0.6472 \\ 415990435965, \ 0.6649559786048425]]$

Heatmap for Set S1

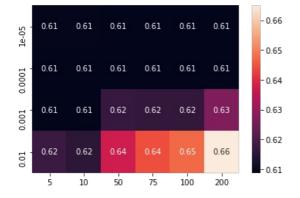
```
In [42]: train_auc_final_df_s1 = pd.DataFrame(train_auc_final_arr_s1, columns=n_estimators, index=learning_rates)
    sns.heatmap(train_auc_final_df_s1, annot=True)
    # train_auc_final_df_s1
```

Out[42]: <AxesSubplot:>



```
In [43]: test_auc_final_df_s1 = pd.DataFrame(test_auc_final_arr_s1, columns=n_estimators, index=learning_rates)
    sns.heatmap(test_auc_final_df_s1, annot=True)
# test_auc_final_df_s1
```

Out[43]: <AxesSubplot:>



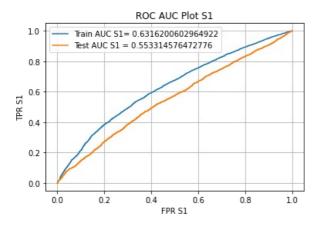
ROC Curve for Set S1

```
# Best Params from GridSearchCV with XGB for Set s1 {'learning_rate': 0.01, 'n_estimators': 200, 'tree_method': # Whether i chose the learning rate which is given by GridSearchCV which takes the model to underfit so here i ch
In [61]:
           xgb_clf = XGBClassifier(n_estimators=200, learning_rate=0.0001, reg_alpha=0, reg_lambda=0, booster='gblinear', to
           xgb_clf.fit(X_train_set1, y_train)
           # I have to predict probabilities (clf.predict_proba) instead of classes for calculating of ROC AUC score:
           y train predicted = xgb clf.predict proba(X train set1)[:, 1]
           y_test_predicted = xgb_clf.predict_proba(X_test_set1)[:, 1]
           train_fpr_s1, train_tpr_s1, train_thresholds_s1 = roc_curve(y_train, y_train_predicted)
           test_fpr_s1, test_tpr_s1, test_thresholds_s1 = roc_curve(y_test, y_test_predicted)
           plt.plot(train fpr s1, train tpr s1, label="Train AUC S1= "+str(auc(train fpr s1, train tpr s1)))
           plt.plot(test_fpr_s1, test_tpr_s1, label="Test AUC S1 = "+str(auc(test_fpr_s1, test_tpr_s1)))
           plt.legend()
           plt.xlabel("FPR S1")
           plt.ylabel('TPR S1')
           plt.title('ROC AUC Plot S1')
           plt.grid()
           plt.show()
```

[10:23:41] WARNING: C:/Users/Administrator/workspace/xgboost-win64_release_1.4.0/src/learner.cc:573: Parameters: { "tree_method" } might not be used.

This may not be accurate due to some parameters are only used in language bindings but passed down to XGBoost core. Or some parameters are not used but slip through this verification. Please open an issue if you find above cases.

[10:23:41] WARNING: C:/Users/Administrator/workspace/xgboost-win64_release_1.4.0/src/learner.cc:1095: Starting in XGBoost 1.3.0, the default evaluation metric used with the objective 'binary:logistic' was changed from 'error' to 'logloss'. Explicitly set eval metric if you'd like to restore the old behavior.



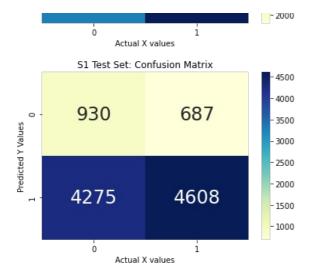
Confusion Matrix for Set S1

8592

12154

4000

```
#https://medium.com/analytics-vidhya/xgboost-on-kaggle-donor-choose-dataset-28227cd8a869
In [49]:
          from sklearn.metrics import confusion_matrix
          def get predicted y vec from threshold(proba, threshold, fpr, tpr):
              # Using argmax to return the position of the largest value.
              # based on the calculated value of tpr*(1-fpr)
              # tpr * (1-fpr) i.e. optimal threshold is maximum when fpr is very low and tpr is very high
              optimal_threshold = threshold[np.argmax(tpr * (1-fpr))]
              predicted y vector = []
              for i in proba:
                  if i >= optimal_threshold:
                      predicted y vector.append(1)
                      predicted_y_vector.append(0)
              return predicted y vector
          confusion_matrix_s1_train = confusion_matrix(y_train, get_predicted_y_vec_from_threshold(y_train_predicted, train
          confusion matrix s1 test = confusion matrix(y test, get predicted y vec from threshold(y test predicted, test th
          print('confusion_matrix_s1_train ', confusion_matrix_s1_train)
          # Heatmap for Confusion Matrix: Train and SET 1
          heatmap_confusion_matrix_train_s1 = sns.heatmap(confusion_matrix_s1_train, annot=True, fmt='d', cmap="YlGnBu", ar
          plt.title('S1 Train Set: Confusion Matrix')
          plt.xlabel('Actual X values')
          plt.ylabel('Predicted Y Values')
          plt.show()
          heatmap confusion matrix test s1 = sns.heatmap(confusion matrix s1 test, annot=True, fmt='d', cmap="YlGnBu", annot
          plt.title('S1 Test Set: Confusion Matrix')
          plt.xlabel('Actual X values')
          plt.ylabel('Predicted Y Values')
          plt.show()
         confusion_matrix_s1_train [[ 2294 1460]
          [ 8592 12154]]
                   S1 Train Set: Confusion Matrix
                                                      12000
                                                     10000
                  2294
                                    1460
           0
         Predicted Y Values
                                                      8000
                                                      6000
```



GridSearch on Set S2

```
In [51]: # xgb_clf_s2 = XGBClassifier(booster='gblinear', reg_alpha=0, reg_lambda=0)

xgb_clf_s2 = XGBClassifier(eval_metric='mlogloss')

params = {
    'eta': [0.0001, 0.001, 0.01, 0.1],
    'n_estimators': [5, 10, 50, 75, 100, 200],
    'tree_method':['gpu_hist']
}

grid_search_s2 = GridSearchCV(xgb_clf_s2, params, cv=3, scoring='roc_auc', return_train_score=True)

grid_search_s2.fit(X_train_set2, y_train)

best_params_gridsearch_xgb_s2 = grid_search_s2.best_params_

print("Best_Params_from_GridSearchCV with XGB for Set_s2 ", best_params_gridsearch_xgb_s2)
```

Best Params from GridSearchCV with XGB for Set s2 {'eta': 0.1, 'n_estimators': 100, 'tree_method': 'gpu_hist'}

AUC for Set S2

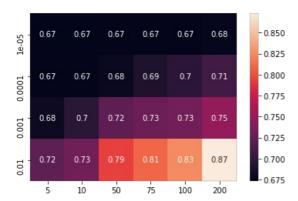
```
In [52]: train_auc_final_arr_s2, test_auc_final_arr_s2 = get_auc_matrix(X_train_set2, X_test_set2, y_train, y_test)
    print("train_auc_final_arr_s2 ", train_auc_final_arr_s2)
    print('test_auc_final_arr_s2 ', test_auc_final_arr_s2)
100%| 4/4 [02:26<00:00, 36.58s/it]
```

train_auc_final_arr_s2 [[0.6734103886668192, 0.6734107610322503, 0.6747520726758709, 0.6748315149145709, 0.6748786897626369, 0.6763113914392211], [0.6748289982378641, 0.6749433272654033, 0.6791887297464665, 0.6893437321216442, 0.696329403910741, 0.7069628188237762], [0.6800997089334988, 0.695345717163237, 0.7229473882057538, 0.728297406318122, 0.7321144280510635, 0.7480393419229392], [0.7218290399941532, 0.7315522140309245, 0.7932686319720357, 0.8088240630348419, 0.8252978949129283, 0.8728585906066018]]

test_auc_final_arr_s2 [[0.6154231979242835, 0.615438618622871, 0.6152434406161429, 0.6150858918987446, 0.6150432 848218346, 0.6162834153136658], [0.6150851608949741, 0.6149717160717306, 0.6167370901775302, 0.6206860769749756, 0.6233714019211196, 0.6284869314974973], [0.6161909955512505, 0.6231521704093712, 0.6334882504371576, 0.635354711 9215088, 0.6374439206976477, 0.6412783835710453], [0.6308185898575246, 0.6367139612182311, 0.6615955542717737, 0.6660430508310087, 0.6686637689677204, 0.6814666734336731]]

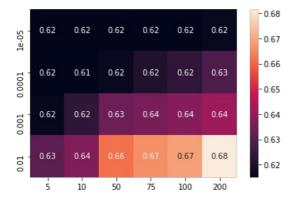
Heatmap for Set S2

```
In [53]: train_auc_final_df_s2 = pd.DataFrame(train_auc_final_arr_s2, columns=n_estimators, index=learning_rates)
    sns.heatmap(train_auc_final_df_s2, annot=True)
    # train_auc_final_df_s2
```



```
In [54]: test_auc_final_df_s2 = pd.DataFrame(test_auc_final_arr_s2, columns=n_estimators, index=learning_rates)
    sns.heatmap(test_auc_final_df_s2, annot=True)
    # test_auc_final_df_s2
```

Out[54]: <AxesSubplot:>



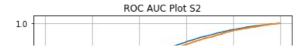
ROC Curve for Set S2

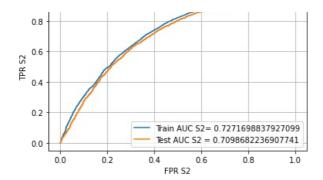
```
# Best Params from GridSearchCV with XGB for Set s2 { 'eta': 0.1, 'n estimators': 100, 'tree method': 'qpu hist'}
In [571:
          xgb_clf = XGBClassifier(n_estimators=100, learning_rate=0.1, reg_alpha=0, reg_lambda=0, booster='gblinear', tree
          xgb clf.fit(X train set2, y train)
          # I have to predict probabilities (clf.predict_proba) instead of classes for calculating of ROC AUC score:
          y train predicted = xgb clf.predict proba(X train set2)[:, 1]
          y_test_predicted = xgb_clf.predict_proba(X_test_set2)[:, 1]
          train fpr s2, train tpr s2, train thresholds s2 = roc curve(y train, y train predicted)
          test fpr s2, test tpr s2, test thresholds s2 = roc curve(y test, y test predicted)
          plt.plot(train fpr s2, train tpr s2, label="Train AUC S2= "+str(auc(train fpr s2, train tpr s2)))
          plt.plot(test_fpr_s2, test_tpr_s2, label="Test AUC S2 = "+str(auc(test_fpr_s2, test_tpr_s2)))
          plt.legend()
          plt.xlabel("FPR S2")
          plt.ylabel('TPR S2'
          plt.title('ROC AUC Plot S2')
          plt.grid()
          plt.show()
```

[10:22:36] WARNING: C:/Users/Administrator/workspace/xgboost-win64_release_1.4.0/src/learner.cc:573: Parameters: { "tree method" } might not be used.

This may not be accurate due to some parameters are only used in language bindings but passed down to XGBoost core. Or some parameters are not used but slip through this verification. Please open an issue if you find above cases.

[10:22:36] WARNING: C:/Users/Administrator/workspace/xgboost-win64_release_1.4.0/src/learner.cc:1095: Starting in XGBoost 1.3.0, the default evaluation metric used with the objective 'binary:logistic' was changed from 'error' to 'logloss'. Explicitly set eval_metric if you'd like to restore the old behavior.





Confusion Matrix for Set S2

```
In [62]:
           from sklearn.metrics import confusion_matrix
           confusion matrix s2 train = confusion matrix(y train, get predicted y vec from threshold(y train predicted, train
           confusion_matrix_s2_test = confusion_matrix(y_test, get_predicted_y_vec_from_threshold(y_test_predicted, test_threshold(y_test_predicted))
           print('confusion_matrix_s2_train ', confusion_matrix_s2_train)
           # Heatmap for Confusion Matrix: Train and SET 1
           heatmap_confusion_matrix_train_s2 = sns.heatmap(confusion_matrix_s2_train, annot=True, fmt='d', cmap="YlGnBu", ar
           plt.title('S2 Train Set: Confusion Matrix')
           plt.xlabel('Actual X values')
           plt.ylabel('Predicted Y Values')
           plt.show()
           heatmap confusion matrix test s2 = sns.heatmap(confusion matrix s2 test, annot=True, fmt='d', cmap="YlGnBu", annot
           plt.title('S2 Test Set: Confusion Matrix')
           plt.xlabel('Actual X values')
plt.ylabel('Predicted Y Values')
           plt.show()
          confusion matrix s2 train [[ 3502
                                                    252]
           [17457 3289]]
                     S2 Train Set: Confusion Matrix
                                                          16000
                                                          14000
                    3502
                                         252
                                                          12000
          Predicted Y Values
                                                          10000
                                                          8000
                                                          6000
                   17457
                                       3289
                                                          4000
                                                          2000
                        Ó
                                           1
                            Actual X values
                     S2 Test Set: Confusion Matrix
                                                           8000
                                                          7000
                    1581
                                          36
                                                          6000
          Predicted Y Values
                                                          5000
                                                          4000
                                                          3000
                    8492
                                         391
                                                          2000
                                                          - 1000
```

Summary

ò

Actual X values

1

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