#### Random forest

#### Test case $1 \rightarrow$ (Normal Default) trees: 300 | random state: 42

#### **Test case 1** $\rightarrow$ (Normal Default)

#### Parameters $\rightarrow$ n estimator: 300 | random state: 42

Random State	Mean cross validation accuracy	
42	С	

```
Confusion Matrix:
 [[69016
          120
                  2
                       13
                              2]
   355 22358
               321
                      18
                            62]
                            18]
    55
         446 16340
                       6
          73
   148
                13
                    2622
                             6]
    33
          54
                 2
                       3 2676]]
Classification report:
             precision
                        recall f1-score
                                            support
                  0.99
                            1.00
                                              69153
                                      0.99
          1
                  0.97
                            0.97
                                     0.97
                                              23114
          2
                  0.98
                            0.97
                                      0.97
                                              16865
                  0.98
          3
                            0.92
                                      0.95
                                               2862
                  0.97
                            0.97
                                      0.97
                                               2768
   accuracy
                                      0.98
                                             114762
                  0.98
                            0.96
                                      0.97
                                             114762
   macro avg
weighted avg
                  0.98
                            0.98
                                      0.98
                                             114762
Classification report for each individual class:
F1 Score for Class 0: 0.9947535312770249
F1 Score for Class 1: 0.9686125852918879
F1 Score for Class 2: 0.9742718301881168
```

Accuracy of the Random Forest is --> 0.9847510499991287

F1 Score for Class 3: 0.9493120926864591 F1 Score for Class 4: 0.9674620390455532

#### **Test case 2** → **Best Random state**

#### Parameters → n\_estimator: 200

Random State	Accuracies		
10	Training	0.998403	
10	Testing	0.985727	
18	Training	0.998403	
	Testing	0.985309	
73	Training	0.998405	
	Testing	0.985771	
78	Training	0.998425	
	Testing	0.985710	

# **Test case 2** $\rightarrow$ (**Testing the best random state**)

	Random State	Training	Accuracy	Validation	Accuracy
0	1.0		0.998460		0.984795
1	2.0		0.998442		0.985317
1 2 3	3.0		0.998423		0.985047
3	4.0		0.998432		0.985073
4	5.0		0.998477		0.984899
5 6 7	6.0		0.998386		0.985396
6	7.0		0.998412		0.985309
	8.0		0.998453		0.984603
8	9.0		0.998455		0.985213
9	10.0		0.998403		0.985727
10	11.0		0.998412		0.985213
11	12.0		0.998421		0.984890
12	13.0		0.998488		0.985213
13	14.0		0.998462		0.984856
14	15.0		0.998440		0.985030
15	16.0		0.998469		0.984856
16	17.0		0.998475		0.985213
17	18.0		0.998447		0.985762
18	19.0		0.998403		0.985309
19	20.0		0.998425		0.985361
20	21.0		0.998432		0.985161
21	22.0		0.998475		0.984559
22	23.0		0.998399		0.985030
23	24.0		0.998442		0.984795
24	25.0		0.998495		0.984847
25	26.0		0.998449		0.984943
26	27.0		0.998432		0.984838
27	28.0		0.998418		0.985082
28	29.0		0.998445		0.984943
29	30.0		0.998455		0.984925
30	31.0		0.998449		0.985405
_					

31	32.0	0.998484	0.984725
32	33.0	0.998408	0.985108
33	34.0	0.998453	0.985143
34	35.0	0.998427	0.985213
35	36.0	0.998418	0.985030
36	37.0	0.998495	0.984873
37	38.0	0.998405	0.984969
38	39.0	0.998460	0.984864
39	40.0	0.998410	0.984760
40	41.0	0.998442	0.984978
41	42.0	0.998436	0.984969
42	43.0	0.998453	0.984646
43	44.0	0.998379	0.985178
44	45.0	0.998410	0.985143
45	46.0	0.998460	0.985561
46	47.0	0.998425	0.984995
47	48.0	0.998438	0.984882
48	49.0	0.998451	0.984978
49	50.0	0.998412	0.984812

40	81.0	0.998471	0.984734
41	82.0	0.998460	0.985134
42	83.0	0.998469	0.984943
43	84.0	0.998416	0.985178
44	85.0	0.998477	0.985126
45	86.0	0.998434	0.985431
46	87.0	0.998445	0.984978
47	88.0	0.998440	0.985030
48	89.0	0.998449	0.985378
49	90.0	0.998425	0.985300
50	91.0	0.998453	0.985222
51	92.0	0.998416	0.985178
52	93.0	0.998434	0.985265
53	94.0	0.998449	0.984821
54	95.0	0.998440	0.985126
55	96.0	0.998427	0.985901
56	97.0	0.998462	0.984742
57	98.0	0.998484	0.984760
58	99.0	0.998429	0.985195
59	100.0	0.998390	0.985265

Conclusion: Random States 10,18,73,78 shows has validation accuracies above 98.57%

#### Test case $3 \rightarrow$ (Testing for trees using cross validation)

n\_estimators=50:

n estimators=300: Training Accuracy: 0.9984

Training Accuracy: 0.9984 Validation Accuracy: 0.9847 Validation Accuracy: 0.9850

n\_estimators=100:

n estimators=350: Training Accuracy: 0.9984 Training Accuracy: 0.9984 Validation Accuracy: 0.9848 Validation Accuracy: 0.9850

n estimators=150:

n\_estimators=400: Training Accuracy: 0.9984 Training Accuracy: 0.9984 Validation Accuracy: 0.9849 Validation Accuracy: 0.9850

n\_estimators=200:

n\_estimators=450: Training Accuracy: 0.9984 Training Accuracy: 0.9984 Validation Accuracy: 0.9849 Validation Accuracy: 0.9850

n\_estimators=250:

n\_estimators=500: Training Accuracy: 0.9984 Training Accuracy: 0.9984 Validation Accuracy: 0.9849 Validation Accuracy: 0.9849

Conclusion: Retesting for trees from 300 to 450 with random states: 10,18,73,78 (1.27)

Random State	Accuracies	300 trees	350 trees	400 trees	450 trees
10	Training	0.9984032	0.9984032	0.9984032	0.9984032
10	Testing	0.9857793	0.9857270	0.9857357	0.9857357
18	Training	0.9984468	0.9984468	0.9984468	0.9984468
	Testing	0.9857270	0.9857618	0.9857618	0.9857706
73	Training	0.9984054	0.9984054	0.9984054	0.9984054
	Testing	0.9857880	0.9857706	0.9857618	0.9857618
78	Training	0.9984250	0.9984250	0.9984250	0.9984250
	Testing	0.9856573	0.9857096	0.9856573	0.9857270

Conclusion: Best state - 73 | Best number of trees - 300

# Test case $4 \rightarrow$ (Testing for imbalance dataset and criterion )

Random state: 73 | Trees: 300

Balancing Technique	Accuracies	Gini criterion	Entropy criterion
GN COTTE	Training	0.9988462816604297	0.9988462816604297
SMOTE	Testing	0.984977605827713	0.9848033321134173
	Training	0.9981701100548096	0.9981701100548096
Balanced	Testing	0.9852564437705861	0.9851083111134348
CLACTE - P. 1	Training	0.9988462816604297	0.9988462816604297
SMOTE + Balanced	Testing	0.9851083111134348	0.9848033321134173
Class Frequencies	Training	0.9981701100548096	0.9981701100548096
	Testing	0.9852041616562974	0.9850821700562904

Test case  $5 \rightarrow$  (Testing for best maximum Depth using Cross Validation) (CV - 5 | Trees - 300)

Max_depth	Random state 10	Random state 18	Random state 73	Random state 78
None	0.9843370	0.9841365	0.9842651	0.9841802
10	0.9723730	0.9725451	0.9724188	0.9724536
20	0.9834068	0.9832020	0.9833328	0.9833240
30	0.9845396	0.9842804	0.9843501	0.9843305
40	0.9843632	0.9841083	0.9842433	0.9841823
50	0.9843414	0.9841322	0.9842608	0.9841802
60	0.9843370	0.9841366	0.9842651	0.9841802

## Test case $5 \rightarrow$ (Testing for imbalance dataset and criterion)

Random state - 73 | Max Depth - 30

Balancing Technique	Accuracies	Depth	Gini criterion	Entropy criterion
a	Training	30	0.9984706188322665	0.9987032408143214
SMOTE	Testing	30	0.9850734563705756	0.9849601784562835
	Training	30	0.9980786155575501	0.998152682531522
Balanced	Testing	30	0.9853174395705896	0.9852128753420122
, , ,	Training	30	0.9984706188322665	0.9987032408143214
SMOTE + Balanced	Testing	30	0.9850734563705756	0.9849601784562835
Class Frequencies	Training	30	0.9980372251897421	0.9981505040911111
	Testing	30	0.9853261532563043	0.9851257384848643

## Random State - 10 | Max Depth - 30

Balancing Technique	Accuracies	Depth	Gini criterion	Entropy criterion
an to The	Training	30	0.9985721002567904	0.9987695757531918
SMOTE	Testing	30	0.9853087258848748	0.9851431658562939
D.1. 1	Training	30	0.9979021618842638	0.9979892995007015
Balanced	Testing	30	0.98509959742772	0.9850647426848609
SMOTE + Balanced	Training	30	0.998546782885457	0.998758002097725
	Testing	30	0.9853261532563043	0.9851518795420087
-	Training	30	0.9979065187650857	0.9980001917027561
Class Frequencies	Testing	30	0.9850908837420052	0.9851605932277234

## Random State - $10 \mid Max Depth - 40$

Balancing Technique	Accuracies	Depth	Gini criterion	Entropy criterion
GN COTTE	Training	40	0.9988903757821259	0.9988896524286592
SMOTE	Testing	40	0.9852477300848713	0.985056028999146
D.1. 1	Training	40	0.9979892995007015	0.9979740504178248
Balanced	Testing	40	0.9850647426848609	0.9849166100277095
	Training	40	0.9988795254801258	0.9988802488335925
SMOTE + Balanced	Testing	40	0.9852825848277305	0.9851344521705792
GI D	Training	40	0.9979740504178248	0.9979740504178248
Class Frequencies	Testing	40	0.9849340373991391	0.9850386016277165

## Test case $6 \rightarrow$ (Testing for best maximum feature)

Random State: 10 | max\_depth: 30 | trees: 300

Training Accuracy	Validation A	Accuracy	max_features
0.997652		985779	auto
0.997652	0	985779	sqrt
0.997652	0	985779	log2
0.997641	0	985596	0.2
0.997617	0	986215	0.5
0.997591	0	986137	0.6
0.997582	0	985980	0.7
0.997534	0	0.985910	0.8

Random State: 73 | max depth: 30 | trees: 300

Training Accuracy	Validation Accuracy	may foatures
		max_reacures
0.997602	0.985710	auto
0.997602	0.985710	sqrt
0.997602	0.985710	log2
0.997623	0.985492	0.2
0.997649	0.986049	0.5
0.997595	0.985962	0.6
0.997630	0.986041	0.7
0.997604	0.985823	0.8

# Test case $7 \rightarrow$ (Testing for best maximum feature along with dept and criterion and balancing technique)

Random State :  $10 \mid max\_depth : 30 \mid trees : 300 \mid max\_features : 0.5$ 

Balancing Technique	Accuracies	Maximum Features	Depth	Gini criterion	Entropy criterion
CMOTE	Training	0.5	30	0.998593077507324	0.9988896524286592
SMOTE	Testing	0.5	30	0.9853522943134487	0.985056028999146
5.1	Training	0.5	30	0.997934838490428	0.9980023701431671
Balanced	Testing	0.5	30	0.9852564437705861	0.9853087258848748
C) (OTTE	Training	0.5	30	0.998593077507324	0.9987941697710586
SMOTE + Balanced	Testing	0.5	30	0.9853522943134487	0.9851867342848678

CI	Training	0.5	30	0.9979174109671404	0.998004548583578
Class Frequencies	Testing	0.5	30	0.9854045764277374	0.9853697216848782

Random State :  $10 \mid max\_depth : 30 \mid trees : 300 \mid max\_features : 0.6$ 

Balancing Technique	Accuracies	Maximum Features	Depth	Gini criterion	Entropy criterion
GN COTTE	Training	0.6	30	0.9985887373865239	0.9987912763571919
SMOTE	Testing	0.6	30	0.9851518795420087	0.9850473153134313
D 1 1	Training	0.6	30	0.9979108756459076	0.998006727023989
Balanced	Testing	0.6	30	0.9853261532563043	0.9854394311705965
CI COTTE	Training	0.6	30	0.9985887373865239	0.9987912763571919
SMOTE + Balanced	Testing	0.6	30	0.9851518795420087	0.9850473153134313
CI	Training	0.6	30	0.9979108756459076	0.998004548583578
Class Frequencies	Testing	0.6	30	0.9852564437705861	0.9854917132848853

Random State : 73 | max\_depth : 30 | trees : 300 | max\_features : 0.5

Balancing Technique	Accuracies	Maximum Features	Depth	Gini criterion	Entropy criterion
CLACTE	Training	0.5	30	0.9985233561139125	0.9987494762393261
SMOTE	Testing	0.5	30	0.985056028999146	0.9849078963419947
D 1 1	Training	0.5	30	0.9980720802363172	0.9981635747335768
Balanced	Testing	0.5	30	0.985422003799167	0.9856049911991774
CI COTTE	Training	0.5	30	0.9985233561139125	0.9987494762393261
SMOTE + Balanced	Testing	0.5	30	0.985056028999146	0.9849078963419947
	Training	0.5	30	0.9980720802363172	0.9981613962931658

		Class Frequencies	Testing	0.5	30	0.9854829995991704	0.9855178543420295
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Random State: 73 | max\_depth: 30 | trees: 300 | max\_features: 0.7

Balancing Technique	Accuracies	Maximum Features	Depth	Gini criterion	Entropy criterion
g) 10 mm	Training	0.7	30	0.998512519686177	0.9987415295256534
SMOTE	Testing	0.7	30	0.984733622627699	0.9846900541991251
	Training	0.7	30	0.9980372251897421	0.9981635747335768
Balanced	Testing	0.7	30	0.9852912985134452	0.9853871490563079
C) (OTTE	Training	0.7	30	0.998512519686177	0.9987415295256534
SMOTE + Balanced	Testing	0.7	30	0.984733622627699	0.9846900541991251
CI	Training	0.7	30	0.9980502958322078	0.9981635747335768
Class Frequencies	Testing	0.7	30	0.985422003799167	0.9852825848277305

#### **XGBoost**

#### Test case $1 \rightarrow (Normal Default)$

Parameters → n\_estimator: 300 | random state: 42 | K-folds: 5

Random State	Mean cross validation accuracy
42	0.9832695789961612

**Test case 2** → **Best Random state** 

Parameters  $\rightarrow$  n estimator: 500

Random State	Accuracies		
	Training	0.994733	
9	Testing	0.987383	
77	Training	0.994717	
	Testing	0.987661	
52	Training	0.994837	
	Testing	0.987322	
55	Training	0.994935	
	Testing	0.987322	
89	Training	0.994713	
	Testing	0.987304	

## Test case $3 \rightarrow$ Best number of trees

Parameters  $\rightarrow$  Random state : 77 | K-folds : 5

	<u> </u>						
n_estimator	Accura	acies					
200	Mean cross validation	0.9852062119093377					
300	Mean cross validation	0.985820532166928					
400	Mean cross validation	0.9861189781615469					
500	Mean cross validation	0.986251862855774					

600	Mean cross validation	0.9863477141674185
700	Mean cross validation	0.9863607848763232
800	Mean cross validation	0.986321572488599
900	Mean cross validation	0.9863455352571897
1000	Mean cross validation	0.9863302863024449

## **Test case 4** → **Best Learning Rate value**

#### Parameters → Random state: 77 | K-folds: 5 | n estimator: 700

I at an etc. 17   It lotes . 5   I _ estimator . 700			
Learning _rate	Accuracies		
0.001	Mean cross validation	0.964192978462215	
0.01	Mean cross validation	0.9746516699451971	
0.05	Mean cross validation	0.9836072368564845	
0.1	Mean cross validation	0.9853957358122232	
0.2	Mean cross validation	0.9862910746028376	
0.3	Mean cross validation	0.9863607848763232	
0.35	Mean cross validation 0.9863607849000513		
0.4	Mean cross validation	0.9862540416236338	

## Test case $5 \rightarrow$ Best Maximum depth

## Parameters → Random state: 77 | K-folds: 5 | n\_estimator: 700 | Learning rate: 0.35

Max_depth	Accuracies	
3	Mean cross validation	0.9837858698860924
4	Mean cross validation	0.9855591196735325

5	Mean cross validation 0.9862104727205014	
6	Mean cross validation	0.9863607849000513
7	Mean cross validation 0.986310680856	
8	Mean cross validation	0.9860296623467241
9	Mean cross validation	0.9859447026202022
10	Mean cross validation	0.985968665839628

**Test case 6** → **Best Minimum child weight** 

# Parameters → Random state : 77 | K-folds : 5 | n\_estimator : 700 | Learning rate : 0.35 |

max depth: 7

Min_child_weight	Accuracies		
1	Mean cross validation 0.9863607849000513		
2	Mean cross validation	0.9862540414575365	
3	Mean cross validation	0.9862671112884991	
4	Mean cross validation	0.9862431490656564	
5	Mean cross validation	0.9862496841590989	
6	Mean cross validation	0.9860863011520034	
7	Mean cross validation	0.9860623381224027	
8	Mean cross validation	0.9861516543406046	
9	Mean cross validation	0.9859425241133524	
10	Mean cross validation	0.985996985432093	

#### **Test case 7** → **Best tree method**

Parameters → Random state: 77 | K-folds: 5 | n estimator: 700 | Learning rate: 0.35 |

max\_depth: 7 | min\_child\_weight: 1

Tree Method	Accuracies	
'hist'	Mean cross validation	0.9863607849000513
'auto'	Mean cross validation	0.9863607849000513
'approx'	Mean cross validation	0.986354250115075

#### **Test case 7** → **Best booster**

Parameters  $\rightarrow$  Random state : 77 | K-folds : 5 | n\_estimator : 700 | Learning rate : 0.35 | max depth : 7 | min child weight : 1

Tree Method	Accuracies	
'hist'	Mean cross validation	0.9863607849000513
'auto'	Mean cross validation	0.9863607849000513
'approx'	Mean cross validation	0.986354250115075

#### **Test case 8** → **Best booster along with tree method**

Parameters  $\rightarrow$  Random state : 77 | K-folds : 5 | n\_estimator : 700 | Learning rate : 0.35 | max\_depth : 7 | min\_child\_weight : 1

Tree Method	Accuracies		
		'gbtree'	'gblinear'
'hist'	Mean cross validation	0.9863607849000513	
'auto'	Mean cross validation	0.9863607849000513	
'approx'	Mean cross validation		

#### **Test case 9** → **Best balancing technique**

Parameters → Random state: 77 | n\_estimator: 700 | Learning rate: 0.35 | max\_depth: 7 | min\_child\_weight: 1

Method	Accuracies	
SMOTE	Training	0.9974187760889538
	Testing	0.9859186838849097
Balanced	Training	0.997821559589059
	Testing	0.9871298861992646

#### **Test case 10** → **Best objective function**

Parameters → Random state: 77 | n\_estimator: 700 | Learning rate: 0.35 | max\_depth: 7 | min\_child\_weight: 1 | class weight: Balanced | num\_class: 5

Objective	Accuracies	
Multi:softmax	Training	0.997821559589059
	Testing	0.9871298861992646
Multi:softprob	Training	0.997821559589059
	Testing	0.9871298861992646