

Compute performance metrics for the given Y and Y_score without sklearn

```
In [21]: import numpy as np
import pandas as pd
# other than these two you should not import any other packages
```

A. Compute performance metrics for the given data '5_a.csv'

Note 1: in this data you can see number of positive points >> number of negatives points

Note 2: use pandas or numpy to read the data from 5_a.csv

Note 3: you need to derive the class labels from given score

$$y^{pred} = [0 \text{ if } y_score < 0.5 \text{ else } 1]$$

1. Compute Confusion Matrix
2. Compute F1 Score
3. Compute AUC Score, you need to compute different thresholds and for each threshold compute tpr, fpr and then use `numpy.trapz(tpr_array, fpr_array)` <https://stackoverflow.com/q/53603376/4084039>, <https://stackoverflow.com/a/39678975/4084039> (https://stackoverflow.com/a/39678975/4084039) Note: it should be `numpy.trapz(tpr_array, fpr_array)` not `numpy.trapz(fpr_array, tpr_array)`
Note- Make sure that you arrange your probability scores in descending order while calculating AUC
4. Compute Accuracy Score

```
In [22]: df_a=pd.read_csv('5_a.csv')
df_a.head
```

```
Out[22]: <bound method NDFrame.head of          y      proba
0         1.0  0.637387
1         1.0  0.635165
2         1.0  0.766586
3         1.0  0.724564
4         1.0  0.889199
...      ...      ...
10095     1.0  0.665371
10096     1.0  0.607961
10097     1.0  0.777724
10098     1.0  0.846036
10099     1.0  0.679507

[10100 rows x 2 columns]>
```

```
In [23]: def predict(df,y,thresh_hold):
y_prediction=[]
for value in df[y]:
    if value<thresh_hold:
        y_prediction.append(0)
    else:
        y_prediction.append(1)
return y_prediction

# confusion matrix
def calculate_vals(df):
    tp=0
    tn=0
    fn=0
    fp=0
    for val1,val2 in enumerate(df['y']):
        if(df.y_prediction[val1]==1) and df.y[val1]==1:
            tp=tp+1
        if(df.y_prediction[val1]==0) and df.y[val1]==0:
            tn=tn+1
        if(df.y_prediction[val1]==1) and df.y[val1]==0:
            fp=fp+1
        if(df.y_prediction[val1]==0) and df.y[val1]==1:
            fn=fn+1
    return {'tn':tn, 'tp':tp, 'fn':fn, 'fp':fp}
```

```
In [24]: thresh_hold=0.5
df_a['y_prediction']=predict(df_a, 'proba', thresh_hold)
```

In [25]: `df_a.info()`

```
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 10100 entries, 0 to 10099
Data columns (total 3 columns):
 #   Column          Non-Null Count  Dtype
---  -
 0   y               10100 non-null  float64
 1   proba           10100 non-null  float64
 2   y_prediction    10100 non-null  int64
dtypes: float64(2), int64(1)
memory usage: 236.8 KB
```

In [26]: `confusion_matrix=calculate_vals(df_a)`

In [27]: `print("The Confusion Matrix is ",confusion_matrix)`

The Confusion Matrix is {'tn': 0, 'tp': 10000, 'fn': 0, 'fp': 100}

In [28]: *#calculating F1 score*

`x=df_a.y.value_counts()`

`P=x[1]`

`precision=confusion_matrix['tp']/(confusion_matrix['tp']+confusion_matrix['fp'])`

`recall=confusion_matrix['tp']/P`

`F1=2*precision*recall/(precision+recall)`

`print('the F1 score is: ',F1)`

the F1 score is: 0.9950248756218906

In [29]: `print(x)`

1.0 10000

0.0 100

Name: y, dtype: int64

In [30]: *# Calculating Accuracy*

`Acc=(confusion_matrix['tp']+confusion_matrix['tn'])/df_a.shape[0]`

`print('the accuracy is: ',Acc)`

the accuracy is: 0.9900990099009901

```
In [31]: # AUC score funtion
from tqdm import tqdm_notebook      # purpose of import is to just see progress
def auc(df):
    s = df['y'].value_counts()
    P = s[1]
    N = s[0]
    tpr = []
    fpr = []
    for elem in tqdm_notebook(df['proba']):
        df['y_prediction']=predict(df,'proba',elem)
        confusion_matrix=calculate_vals(df)
        tpr.append(confusion_matrix['tp']/P)
        fpr.append(confusion_matrix['fp']/N)
        df.drop(columns=['y_prediction'])
    return np.trapz(tpr,fpr)
```

```
In [32]: data=df_a.sort_values(by='proba',ascending=False)
df_a.drop(columns=['y_prediction'])
```

Out[32]:

	y	proba
0	1.0	0.637387
1	1.0	0.635165
2	1.0	0.766586
3	1.0	0.724564
4	1.0	0.889199
...
10095	1.0	0.665371
10096	1.0	0.607961
10097	1.0	0.777724
10098	1.0	0.846036
10099	1.0	0.679507

10100 rows × 2 columns

In [33]: data

Out[33]:

	y	proba	y_prediction
1664	1.0	0.899965	1
2099	1.0	0.899828	1
1028	1.0	0.899825	1
9592	1.0	0.899812	1
8324	1.0	0.899768	1
...
8294	1.0	0.500081	1
1630	1.0	0.500058	1
7421	1.0	0.500058	1
805	1.0	0.500047	1
5012	1.0	0.500019	1

10100 rows × 3 columns

In [34]: AUC_score=auc(data)
print ('the AUC Score is :',AUC_score)

C:\Users\honey\AppData\Local\Temp\ipykernel_17736\4015618333.py:9: TqdmDeprecationWarning: This function will be removed in tqdm==5.0.0
Please use `tqdm.notebook.tqdm` instead of `tqdm.tqdm_notebook`
for elem in tqdm_notebook(df['proba']):

100%

10100/10100 [1:13:17<00:00, 2.23it/s]

the AUC Score is : 0.48829900000000004

B. Compute performance metrics for the given data '5_b.csv'

Note 1: in this data you can see number of positive points << number of negatives points

Note 2: use pandas or numpy to read the data from 5_b.csv

Note 3: you need to derive the class labels from given score

$$y^{pred} = [0 \text{ if } y_score < 0.5 \text{ else } 1]$$

1. Compute Confusion Matrix
2. Compute F1 Score
3. Compute AUC Score, you need to compute different thresholds and for each threshold compute tpr, fpr and then use `numpy.trapz(tpr_array, fpr_array)` <https://stackoverflow.com/q/53603376/4084039>, <https://stackoverflow.com/a/39678975/4084039> (https://stackoverflow.com/a/39678975/4084039)
- Note- Make sure that you arrange your probability scores in descending order while calculating AUC
4. Compute Accuracy Score

```
In [35]: df_b=pd.read_csv('5_b.csv')
df_b.head()
```

Out[35]:

	y	proba
0	0.0	0.281035
1	0.0	0.465152
2	0.0	0.352793
3	0.0	0.157818
4	0.0	0.276648

```
In [36]: thresh_hold=0.5
df_b['y_prediction']=predict(df_b,'proba',thresh_hold)
confusion_matrix_B=calculate_vals(df_b)
```

```
In [37]: #confusion matrix values
print('the confusion matrix is :', confusion_matrix_B)
```

the confusion matrix is : {'tn': 9761, 'tp': 55, 'fn': 45, 'fp': 239}

```
In [38]: # F1 score
x=df_b.y.value_counts()
P=x[1]

precision_B=confusion_matrix_B['tp']/(confusion_matrix_B['tp']+confusion_matrix_B['fp'])
recall_B=confusion_matrix_B['tp']/P

F1_B=2*precision_B*recall_B/(precision_B+recall_B)
print('the F1 Score is : ',F1_B)
```

the F1 Score is : 0.2791878172588833

```
In [39]: # Accuracy
Acc_B=(confusion_matrix_B['tp']+confusion_matrix_B['tn'])/df_b.shape[0]
print('the Accuracy is : ',Acc_B)
```

the Accuracy is : 0.9718811881188119

```
In [40]: #AUC score
data_B=df_b.sort_values(by='proba',ascending=False)
data_B.drop(columns=['y_prediction'])
AUC_score_B=auc(data_B)
print('the AUC Score is: ',AUC_score_B)
```

C:\Users\honey\AppData\Local\Temp\ipykernel_17736\4015618333.py:9: TqdmDeprecationWarning: This function will be removed in tqdm==5.0.0
Please use `tqdm.notebook.tqdm` instead of `tqdm.tqdm_notebook`
for elem in tqdm_notebook(df['proba']):

100% 10100/10100 [1:18:51<00:00, 2.36it/s]

the AUC Score is: 0.9377570000000001

C. Compute the best threshold (similarly to ROC curve computation) of probability which gives lowest values of metric A for the given data

you will be predicting label of a data points like this: $y^{pred} = [0 \text{ if } y_score < \text{threshold} \text{ else } 1]$

$A = 500 \times \text{number of false negative} + 100 \times \text{numebr of false positive}$

Note 1: in this data you can see number of negative points > number of positive points

Note 2: use pandas or numpy to read the data from 5_c.csv

In [50]: *# min metric function*

```
def min_metric(data):
    s = data['y'].value_counts()
    P = s[1]
    N = s[0]
    tpr = []
    fpr = []
    metric={}
    for elem in tqdm_notebook(data['prob']):
        data['y_prediction']=predict(data,'prob',elem)
        confusion_matrix=calculate_vals(data)
        metric_val=(500*confusion_matrix['fn'])+(100*confusion_matrix['fp'])
        metric[elem]=metric_val
        data.drop(columns=['y_prediction'])
    return(metric)
```

In [51]: df_c=pd.read_csv('5_c.csv')
df_c.head()

Out[51]:

	y	prob
0	0	0.458521
1	0	0.505037
2	0	0.418652
3	0	0.412057
4	0	0.375579

In [52]: data=pd.read_csv('5_c.csv')
print(data.head())
print(data.shape)
data=data.sort_values(by='prob',ascending=False)
result=min_metric(data)

	y	prob
0	0	0.458521
1	0	0.505037
2	0	0.418652
3	0	0.412057
4	0	0.375579

(2852, 2)

C:\Users\honey\AppData\Local\Temp\ipykernel_17736\3767384905.py:10: TqdmDeprecationWarning: This function will be removed in tqdm==5.0.0
Please use `tqdm.notebook.tqdm` instead of `tqdm.tqdm_notebook`
for elem in tqdm_notebook(data['prob']):

100%

2852/2852 [06:35<00:00, 8.13it/s]


```
In [53]: temp = min(result.values())
res = [key for key in result if result[key] == temp]
print('The KEY and VALUE pair for minimum value for the specified metric-',res,temp)
```

The KEY and VALUE pair for minimum value for the specified metric- [0.230039027 8970873] 141000

D. Compute performance metrics(for regression) for the given data 5_d.csv

Note 2: use pandas or numpy to read the data from 5_d.csv

Note 1: 5_d.csv will having two columns Y and predicted_Y both are real valued features

1. Compute Mean Square Error
2. Compute MAPE: <https://www.youtube.com/watch?v=ly6ztgIkUxk>
3. Compute R² error: https://en.wikipedia.org/wiki/Coefficient_of_determination#Definitions

```
In [54]: df_d=pd.read_csv('5_d.csv')
df_d.head()
```

Out[54]:

	y	pred
0	101.0	100.0
1	120.0	100.0
2	131.0	113.0
3	164.0	125.0
4	154.0	152.0

```
In [67]: def ss_res(df,col):
    val=0
    for index,value in enumerate(df[col]):
        val=val+(value*value)
    return val

def error(df,col1,col2):
    val=[]
    for index, (value1, value2) in enumerate(zip(df[col1], df[col2])):
        val.append(value1-value2)
    return val

def ss_tot(df,col):
    val=0
    mean_val=df_d['y'].mean()
    for index,value in enumerate(df[col]):
        val=val+ (value-mean_val)*(value-mean_val)
    return val

def mean_sq_error(df,col):
    return ss_res(df,col)/len(df[col])

def mape(df,col1,col2):
    val=sum(df[col1])/sum(df[col2])
    return val

def absolute_error(df,col):
    val=[]
    for index,value in enumerate(df[col]):
        val.append(abs(value))
    return val
```

```
In [68]: df_d['error']=error(df_d,'y','pred')
df_d['abs_error']=absolute_error(df_d,'error')
```

```
In [69]: MSE=mean_sq_error(df_d,'error')
print("the Mean squared error is : ", MSE)
```

the Mean squared error is : 177.16569974554707

```
In [70]: MAPE=mape(df_d,'abs_error','y')
print('the MAPE value is :', MAPE)
```

the MAPE value is : 0.1291202994009687

```
In [71]: SS_RES=ss_res(df_d,'error')
SS_TOT=ss_tot(df_d,'y')
R_square= 1- (SS_RES/SS_TOT)
print('The Co-efficient of determination value is: ',R_square)
```

The Co-efficient of determination value is: 0.9563582786990964

```
In [ ]:
```

