Credit Card Fraud Detection

Random Forest Classifier:

AUC score of 0.85 on the test set.

AdaBoost Classifier:

AUC score of 0.83 on the test set.

Cat Boost Classifier:

AUC score of 0.86 on the test set.

XG Boost Model:

Best validation score of 0.985, AUC score of 0.980 on the test set.

Light GBM Model:

AUC score of around 0.907 on the validation set (using train-validation split), AUC score of 0.886 on the test set (using train-validation split), AUC score of 0.98 on the test set (using cross-validation)

Git hub link:

<https://github.com/Vidhyavino/ML-and-datascience-capstone-project/blob/906afd1c0d3da7038810e8ca49d76de59e88062b/%20Credit%20Card%20Fraud%20Detection%20.ipynb>