In [1]:

```
#import path
import os
import numpy as np
root='AReM/'
pathDir = os.listdir(root)
pathDir.remove('.ipynb_checkpoints')
trainingPath=[]
testPath=[]
for eachDir in pathDir[1:]:
    child = os.path.join('%s%s' % (root, eachDir))
    files= os.listdir(child+'/')
    if eachDir=='bending1' or eachDir=='bending2':
        for i in range(2):
            testPath.append(child+'/dataset'+str(i+1)+'.csv')
        for i in range(2,len(files)):
            trainingPath.append(child+'/dataset'+str(i+1)+'.csv')
    else:
        for i in range(3):
            testPath.append(child+'/dataset'+str(i+1)+'.csv')
        for i in range(3,len(files)):
            trainingPath.append(child+'/dataset'+str(i+1)+'.csv')
```

#### In [2]:

## In [3]:

In [595]:

print("c)i Some popular time-domain features: Mean, Median, Standard Deviation,
Variance, Root Mean Square, Averaged derivatives, minimum, maximum etc. ")

c)i Some popular time-domain features: Mean, Median, Standard Deviat ion, Variance, Root Mean Square, Averaged derivatives, minimum, maxi mum etc.

```
In [5]:
```

```
#c) ii def a function that give a row of 88*42
def give7features(td):
    td mean = td.mean()
    td mean array = np.zeros(shape=(1,6))
    for i in range(6):
        td mean array[0,i]=td mean.iloc[i]
    td max = td.max()
    td max array = np.zeros(shape=(1,6))
    for i in range(6):
        td max array[0,i]=td max.iloc[i]
    td min = td.min()
    td min array = np.zeros(shape=(1,6))
    for i in range(6):
        td_min_array[0,i]=td_min.iloc[i]
    td median = td.median()
    td median array = np.zeros(shape=(1,6))
    for i in range(6):
        td median array[0,i]=td median.iloc[i]
    td std = td.std()
    td std array = np.zeros(shape=(1,6))
    for i in range(6):
        td std array[0,i]=td std.iloc[i]
    td 1stquartile = td.quantile(q=0.25)
    td 1stquartile array = np.zeros(shape=(1,6))
    for i in range(6):
        td 1stquartile array[0,i]=td 1stquartile.iloc[i]
    td 3stquartile = td.quantile(q=0.75)
    td 3stquartile array = np.zeros(shape=(1,6))
    for i in range(6):
        td 3stquartile array[0,i]=td 3stquartile.iloc[i]
    td_7=np.concatenate((td_min_array,td_max_array,td_mean_array,td_median_array
                         td std array,td 1stquartile array,td 3stquartile array)
,axis=0)
    #td 7=np.concatenate((td min array,td max array,td mean array,td median arra
y,td_std_array,td_1stquartile_array,td_3stquartile_array),axis=1)
    return td 7.reshape([1,42],order='F')
```

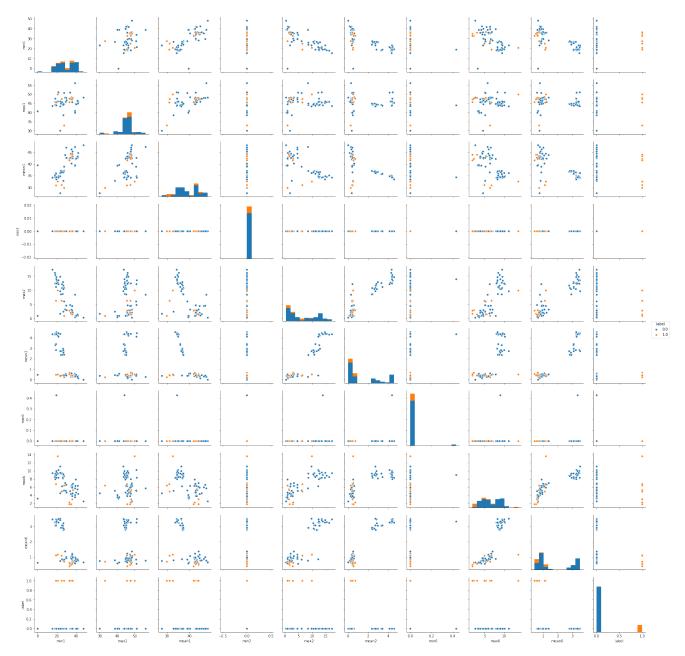
```
In [6]:
#stack
dataset=np.empty(shape=[0, 42])
for i in range(num train):
    i=i+1
    dataset = np.concatenate((dataset,give7features(createVar['traindata'+str(i)))
])),axis=0)
for j in range(num_test):
    j=j+1
    dataset = np.concatenate((dataset,give7features(createVar['testdata'+str(j)]
)),axis=0)
In [8]:
#1(c)iii extracted from time series 1, 2, and 6
index_1=[0,1,2,7,8,9,35,36,37]
extracted 1 = dataset[:,index 1]
In [9]:
temp class 1 = np.zeros(shape=(1,88))
In [10]:
#d) i
for i in range(0,9):
    temp_class_1[0,i]=1
#for i in range(69,73):
    temp class 1[0,i]=1
temp_class_1 = temp_class_1.T
In [11]:
new extrated class=np.column stack((extracted 1,temp class 1))
In [12]:
new extrated trclass = new extrated class[0:69]
In [13]:
df binary 1 = pd.DataFrame(new extrated trclass,columns = ['min1','max1','mean1'
,'min2','max2','mean2',
                                                             'min6', 'max6', 'mean6'
,'label'])
```

In [14]:

```
import seaborn as sns
%matplotlib inline
sns.pairplot(df_binary_1, hue="label")
```

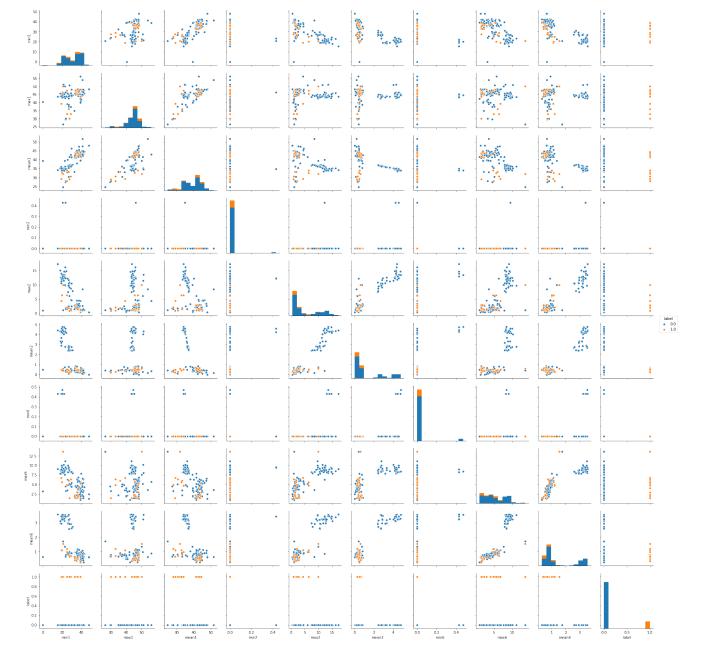
# Out[14]:

<seaborn.axisgrid.PairGrid at 0x1100e6390>



```
In [15]:
#b) ii split data into n pieces
def splitdata(td,n):
    num row = td.iloc[:,0].size
    for c in range (n):
        c=c+1
        if(c!=n):
            createVar['traindata s'+str(c)] = td[int(num row/n)*(c-1):int(num ro
w/n)*(c)
        else:
            createVar['traindata s'+str(c)] = td[int(num row/n)*(c-1):]
    tup=(createVar['traindata s'+str(1)],)
    for c in range (1,n):
        c=c+1
        tup=tup+(createVar['traindata s'+str(c)],)
    return tup
In [16]:
for i in range(num train):
    i=i+1
    createVar['traindata'+str(i)+'1'],createVar['traindata'+str(i)+'2'] = splitd
ata(createVar['traindata'+str(i)],2)
In [17]:
#stack2
dataset 2=np.empty(shape=[0, 42])
for i in range(num train):
    i=i+1
    dataset 2 = np.concatenate((dataset 2,give7features(createVar['traindata'+st
r(i)+'1'])),axis=0)
    dataset 2 = np.concatenate((dataset 2,give7features(createVar['traindata'+st
r(i)+'2'])),axis=0)
In [18]:
index 2=[0,1,2,7,8,9,35,36,37]
extracted 2 = dataset 2[:,index 2]
In [19]:
temp class 2 = np.zeros(shape=(1,num train*2))
```

```
In [20]:
for i in range(0,18):
    temp class 2[0,i]=1
#for i in range(69,73):
    temp class 1[0,i]=1
temp class 2 = temp class 2.T
In [21]:
new extrated class 2=np.column stack((extracted 2,temp class 2))
In [22]:
df_binary_2 = pd.DataFrame(new_extrated_class_2,columns = ['min1','max1','mean1'
,'min2','max2','mean2',
                                                             'min6', 'max6', 'mean6'
,'label'])
In [23]:
df_binary_2.shape
Out[23]:
(138, 10)
In [24]:
sns.pairplot(df binary 2, hue="label")
Out[24]:
<seaborn.axisgrid.PairGrid at 0x1a202a9320>
```



## In [25]:

print("Compared to d) i, the number of data increase but so as the noise")

Compared to d) i, the number of data increase but so as the noise

#### In [26]:

```
#d) iii every traindata need a empty array to store 42-feartures, n pieces n*42
for i in range(20):
    i=i+1
    createVar['dataset_'+str(i)]=np.empty(shape=[0, 42])
```

```
In [27]:
#split every train data(from traindata1 to traindata69) into n pieces, save into
p1 to p69, each pi have n dataframs. p are tuples
def finaldata(n):
    for i in range(num train):
        i=i+1
        createVar['p'+str(i)] = splitdata(createVar['traindata'+str(i)],n)
    for i in range(num train):
        i=i+1
        for j in range(n):
            j=j+1
            createVar['dataset '+str(n)] = np.concatenate((createVar['dataset '+
str(n)],
                                                             give7features(createV
ar['p'+str(i)][j-1])),axis=0)
In [28]:
for i in range (20):
    i=i+1
    finaldata(i)
In [29]:
dataset 20.shape
Out[29]:
(1380, 42)
In [30]:
#extract features
from sklearn.feature_selection import RFE
from sklearn.linear model import LogisticRegression
def featureExtract(x,y,f):
    index=[]
    model = LogisticRegression( )
    rfe = RFE(model,f)
    rfe = rfe.fit(x,y)
    x=rfe.support
    for i in range(f):
        index.append(np.where(x==True)[0][i])
```

return index

```
for i in range(20):
   i=i+1
   createVar['y '+str(i)]= np.zeros(shape=(1,69*i))
for i in range(20):
   i=i+1
   for j in range(0,9*i):
       createVar['y_'+str(i)][0,j]=1
for i in range(20):
   i=i+1
   createVar['y_'+str(i)] = createVar['y '+str(i)].T
In [32]:
print("fit all features")
from sklearn.linear_model import LogisticRegression
from sklearn.metrics import accuracy score
acc 42 = list()
for i in range(20):
   i=i+1
   createVar['clf '+str(i)] = LogisticRegression(random state = 0)
   createVar['clf '+str(i)].fit(createVar['dataset_'+str(i)],createVar['y_'+str
(i) | .ravel())
   createVar['y pred '+str(i)]= createVar['clf '+str(i)].predict(createVar['dat
aset '+str(i)])
   createVar['test acc '+str(i)]=accuracy_score(createVar['y_'+str(i)],createVa
r['y pred '+str(i)])
   acc_42.append(createVar['test_acc '+str(i)])
fit all features
In [597]:
for i in range (20):
   i=i+1
   print("the predicted class for training set when l = "+str(i)+" is:")
   print( createVar['y_pred_'+str(i)])
   print( "train accuracy when l = "+str(i)+"is:")
   print( createVar['test acc '+str(i)])
the predicted class for training set when 1 = 1 is:
[1. 0. 1. 1. 0. 1. 0. 1. 1. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0.
. 0.
train accuracy when 1 = 1is:
0.9420289855072463
the predicted class for training set when 1 = 2 is:
[0. 1. 0. 0. 1. 0. 0. 0. 0. 0. 1. 1. 0. 0. 1. 1. 1. 0. 0. 0. 0. 0. 0
```

In [31]:

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. 0.
. 0.
0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0
. 0.
. 0.
. 0.
train accuracy when 1 = 2is:
0.9130434782608695
the predicted class for training set when 1 = 3 is:
[1. 1. 0. 1. 0. 0. 1. 1. 0. 1. 0. 1. 0. 0. 0. 1. 0. 1. 0. 1. 1. 1. 1
1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0
. 0.
. 0.
. 0.
0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0
. 0.
. 0.
. 0.
. 0.
train accuracy when 1 = 3is:
0.927536231884058
the predicted class for training set when l = 4 is:
[0. 0. 1. 1. 1. 1. 1. 0. 1. 1. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 0
. 1.
0. 1. 0. 1. 1. 1. 1. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0
. 1.
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. 0.
0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0.]
train accuracy when 1 = 4is:
0.9130434782608695
the predicted class for training set when 1 = 5 is:
[1. 1. 1. 1. 1. 1. 1. 1. 0. 0. 1. 1. 1. 0. 0. 0. 1. 0. 0. 1. 0. 0. 0
. 0.
0. 1. 1. 0. 1. 0. 0. 1. 0. 1. 1. 1. 0. 1. 1. 1. 0. 1. 0. 0. 0. 0. 0
. 0.
0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0
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0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0
. 0.
. 0.
0. 0. 0. 0. 0. 0. 0. 0.]
train accuracy when 1 = 5is:
0.9246376811594202
the predicted class for training set when 1 = 6 is:
[1. 0. 1. 1. 1. 1. 1. 1. 0. 1. 1. 0. 1. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0
. 1.
0. 0. 0. 0. 0. 1. 1. 0. 0. 1. 0. 0. 1. 1. 1. 1. 1. 1. 1. 1. 1
. 0.
. 1.
. 0.
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0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0
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. 0.
0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 1. 0. 0
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. 0.
0. 0. 0. 0. 0. 0.]
train accuracy when 1 = 6is:
0.9154589371980676
the predicted class for training set when l = 7 is:
[1. 1. 1. 0. 1. 1. 1. 1. 0. 1. 0. 1. 0. 1. 0. 0. 1. 0. 0. 0. 0. 0. 0.
. 0.
0. 0. 0. 1. 0. 0. 0. 0. 0. 0. 1. 1. 0. 1. 0. 1. 1. 0. 1. 1. 0. 1
. 1.
. 0.
0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0.
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0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 1. 0. 0. 0. 0. 0. 0
. 0.
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0. 0. 0.]
train accuracy when 1 = 7is:
0.917184265010352
the predicted class for training set when 1 = 8 is:
[1. 0. 1. 1. 0. 1. 1. 1. 0. 1. 1. 0. 1. 0. 1. 0. 1. 0. 1. 0. 1. 0. 0. 0
. 0.
0. 0. 0. 0. 0. 1. 0. 0. 1. 0. 0. 0. 0. 0. 0. 1. 1. 1. 0. 0. 0. 0
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0. 1. 1. 0. 1. 1. 1. 1. 1. 1. 1. 1. 0. 1. 1. 1. 1. 0. 0. 0. 0. 1
. 1.
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0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 1. 1. 0. 0. 0
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0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0.
. 0.
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. 0.]
train accuracy when 1 = 8is:
0.9112318840579711
the predicted class for training set when 1 = 9 is:
[1. 0. 0. 1. 0. 1. 0. 1. 1. 0. 1. 1. 0. 1. 0. 1. 0. 1. 0. 1. 1. 1. 1
. 0.
0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0. 1. 1
. 1.
0. 1. 0. 0. 0. 0. 0. 1. 1. 0. 0. 0. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1
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0. 0. 0. 0. 0. 0. 1. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0
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0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 1. 0. 1. 0. 0. 0. 0. 0
. 0.
. 0.
. 0.
train accuracy when 1 = 9is:
0.9114331723027376
the predicted class for training set when 1 = 10 is:
[1. 0. 1. 1. 1. 1. 1. 1. 0. 1. 0. 1. 1. 1. 1. 1. 1. 1. 0. 0. 1. 0. 1
. 0.
1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 1. 0. 0. 0. 0.
. 0.
0. 0. 1. 1. 1. 1. 0. 0. 0. 1. 0. 0. 0. 1. 1. 0. 0. 1. 1. 1. 1. 1
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0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 1. 1. 0. 0. 0. 0
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train accuracy when 1 = 10is:
0.9130434782608695
the predicted class for training set when 1 = 11 is:
[1. 0. 1. 1. 1. 0. 1. 1. 1. 0. 1. 0. 1. 1. 1. 0. 1. 1. 1. 0. 0. 0. 0. 1
. 0.
1. 0. 1. 1. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0
. 0.
0. 0. 0. 0. 0. 0. 1. 1. 1. 1. 0. 1. 0. 0. 0. 1. 0. 0. 1. 1. 1. 0
. 0.
1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 0. 0. 1. 1. 1. 0. 0. 0. 0
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0. 0. 0. 0. 0. 0. 1. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0
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. 0.
train accuracy when l = 11is:
0.919631093544137
the predicted class for training set when 1 = 12 is:
[1. 0. 1. 1. 1. 0. 0. 1. 0. 1. 1. 1. 0. 1. 0. 1. 1. 0. 1. 1. 0. 1. 0
. 0.
. 0.
0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 1. 1. 1. 1. 1. 0. 0. 1. 0. 0
. 1.
0. 0. 1. 0. 0. 0. 0. 1. 1. 1. 1. 1. 1. 1. 1. 0. 1. 1. 1. 0. 1. 1. 0
. 1.
1. 0. 1. 1. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0
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0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 1. 0. 0. 1. 0
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. 0.
0. 0. 0. 0. 0. 0. 0. 0. 0. 0.]
train accuracy when 1 = 12is:
0.9057971014492754
the predicted class for training set when 1 = 13 is:
[1. 0. 1. 1. 1. 1. 1. 1. 1. 0. 1. 1. 0. 1. 1. 1. 1. 0. 1. 1. 1. 0.
. 1.
```

0. 1. 1. 0. 0. 1. 1. 1. 1. 1. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 0

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. 0.
0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 1. 1. 1. 1. 0
. 1.
0. 0. 1. 0. 0. 1. 0. 0. 1. 1. 1. 0. 0. 0. 1. 0. 0. 1. 1. 1. 1. 1. 0
. 0.
1. 1. 1. 1. 0. 1. 0. 1. 1. 0. 1. 1. 0. 0. 0. 0. 0. 0. 1. 0. 1. 0. 0
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0. 0. 0. 0. 0. 1. 0. 0. 1. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0
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0. 0. 0. 0. 0. 0. 0. 0. 0.
train accuracy when l = 13is:
0.9175027870680045
the predicted class for training set when 1 = 14 is:
[1. 0. 0. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 0. 1. 0. 1. 1. 1. 1. 1. 1. 1
. 1.
1. 1. 0. 0. 1. 0. 0. 1. 0. 1. 1. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0
. 0.
. 1.
1. 1. 1. 0. 1. 0. 0. 0. 1. 1. 0. 1. 0. 0. 1. 1. 1. 0. 0. 0. 1. 1. 1
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train accuracy when l = 14is:
0.9130434782608695
the predicted class for training set when 1 = 15 is:
```

```
[1. 0. 1. ... 0. 0. 0.]
train accuracy when 1 = 15is:
0.9130434782608695
the predicted class for training set when 1 = 16 is:
[1. 0. 0. ... 0. 0. 0.]
train accuracy when 1 = 16is:
0.9021739130434783
the predicted class for training set when 1 = 17 is:
[1. 0. 0. ... 0. 0. 0.]
train accuracy when 1 = 17is:
0.9053708439897699
the predicted class for training set when 1 = 18 is:
[1. 0. 0. ... 0. 0. 0.]
train accuracy when 1 = 18is:
0.9017713365539453
the predicted class for training set when 1 = 19 is:
[1. 0. 0. ... 0. 0. 0.]
train accuracy when 1 = 19is:
0.9099923722349351
the predicted class for training set when 1 = 20 is:
[1. 0. 0. ... 0. 0. 0.]
train accuracy when 1 = 20is:
0.913768115942029
In [34]:
print("the accuracy is max when l = "+str(acc 42.index(max(acc 42))+1))
print("which is " +str(max(acc_42)))
the accuracy is max when l = 1
which is 1.0
In [35]:
import rpy2.robjects as ro
from rpy2.robjects import pandas2ri
f=ro.r['glm']
```

```
In [36]:
```

min1

max1

mean1

-0.1770208

-6.7758958

```
for i in range(20):
    i=i+1
    createVar['new dataset '+str(i)]=np.column stack((createVar['dataset '+str(i
) | , createVar['y '+str(i)]) )
    createVar['df bi '+str(i)] = pd.DataFrame(createVar['new dataset '+str(i)],c
olumns = ['min1','max1',
'mean1', 'median1', 'std1',
'one quartile1','th quartile1',
                                                       'min2','max2','mean2','medi
an2', 'std2', 'one_quartile2', 'th_quartile2',
                                                       'min3','max3','mean3','medi
an3', 'std3', 'one quartile3', 'th quartile3',
                                                       'min4','max4','mean4','medi
an4', 'std4', 'one quartile4', 'th quartile4',
                                                       'min5','max5','mean5','medi
an5', 'std5', 'one quartile5', 'th quartile5',
                                                       'min6','max6','mean6','medi
an6', 'std6', 'one quartile6', 'th quartile6',
                                                       'label'])
In [37]:
df bi 1.shape
Out[37]:
(69, 43)
In [38]:
pandas2ri.activate()
for i in range(20):
    i=i+1
    feature=createVar['df bi '+str(i)].columns[0:42]
    mylogit = f(formula="label~(min1+max1+mean1+median1+std1+one quartile1+th qu
artile1+min2+max2+mean2+median2+std2+one quartile2+th quartile2+min3+max3+mean3+
median3+std3+one quartile3+th quartile3+min4+max4+mean4+median4+std4+one quartil
e4+th quartile4+min5+max5+mean5+median5+std5+one quartile5+th quartile5+min6+max
6+mean6+median6+std6+one quartile6+th quartile6) , data=createVar['df bi '+str(i)
1, family=ro.r('binomial(link="logit")'))
    print("p values when for all features when l = " +str(i))
    print(ro.r.summary(mylogit)[-6])
p values when for all features when l = 1
                  Estimate Std. Error
                                             z value Pr(>|z|)
               -55.3749022 1722887.96 -3.214074e-05 0.9999744
(Intercept)
```

23016.98 -7.690878e-06 0.9999939

97554.17 -6.945777e-05 0.9999446

40.7412300 1069233.40 3.810321e-05 0.9999696

```
-23.7116311 544872.45 -4.351776e-05 0.9999653
th quartile1
max2
               -8.6067826 125244.28 -6.871997e-05 0.9999452
mean2
               10.9098357 2624698.26 4.156606e-06 0.99999967
median2
                35.6546290 967273.90 3.686094e-05 0.9999706
               137.8060698 2342352.03 5.883235e-05 0.9999531
std2
one quartile2 46.9130737 1004843.26 4.668696e-05 0.9999627
th quartile2
               -77.9110596 1195469.41 -6.517194e-05 0.9999480
               -7.6102654 52498.62 -1.449613e-04 0.9998843
min3
               -1.1958961 83694.94 -1.428875e-05 0.9999886
max3
               14.3792237 739885.26 1.943440e-05 0.9999845
mean3
median3
               32.5222711 258507.59 1.258078e-04 0.9998996
std3
               -20.7636380 1005973.36 -2.064035e-05 0.9999835
one quartile3 -35.1473335 422555.21 -8.317808e-05 0.9999336
th quartile3
              -12.4252665 430044.39 -2.889299e-05 0.9999769
max4
               16.3922563 126039.45 1.300566e-04 0.9998962
               -73.7168854 2577899.06 -2.859572e-05 0.9999772
mean4
median4
              -84.7028816 2585280.66 -3.276351e-05 0.9999739
std4
               17.4110613 2033433.99 8.562393e-06 0.9999932
one quartile4 70.0897147 973654.75 7.198621e-05 0.9999426
th quartile4
              -44.4164349 1274446.95 -3.485154e-05 0.9999722
min5
               -5.9160312 78212.43 -7.564055e-05 0.9999396
max5
               11.8466963 79491.35 1.490313e-04 0.9998811
               -59.7823369 1408414.17 -4.244656e-05 0.9999661
mean5
median5
               17.2175198 293794.67 5.860392e-05 0.9999532
               -36.1585384 483756.04 -7.474540e-05 0.9999404
std5
one quartile5
                5.9948190 557581.49 1.075147e-05 0.9999914
               36.4839887 521836.35 6.991462e-05 0.9999442
th quartile5
min6
               18.0679010 1339328.56 1.349027e-05 0.9999892
max6
                5.4455133 170732.02 3.189509e-05 0.9999746
mean6
               426.3700413 2571370.20 1.658143e-04 0.9998677
              -38.1667300 2598463.04 -1.468819e-05 0.9999883
median6
std6
              -390.6254724 1970851.22 -1.982014e-04 0.9998419
one quartile6 -250.0942302 1126295.86 -2.220502e-04 0.9998228
               39.1767540 1556602.07 2.516812e-05 0.9999799
th quartile6
p values when for all features when 1 = 2
                Estimate Std. Error
                                           z value Pr(>|z|)
(Intercept)
                26.846777 910336.83 2.949104e-05 0.9999765
min1
               -6.110295 13321.85 -4.586672e-04 0.9996340
                7.415199 131445.08 5.641291e-05 0.9999550
max1
               -33.690139 333034.44 -1.011611e-04 0.9999193
mean1
median1
               -7.216812 152462.99 -4.733484e-05 0.9999622
std1
              -14.617440 266403.68 -5.486951e-05 0.9999562
one quartile1 19.379003 211320.83 9.170418e-05 0.9999268
              12.599653 90357.60 1.394421e-04 0.9998887
th quartile1
min2
              -235.143243 2109091.59 -1.114903e-04 0.9999110
max2
               41.681148 204275.25 2.040440e-04 0.9998372
mean2
              -341.418002 1911894.13 -1.785758e-04 0.9998575
median2
               112.366444 689823.94
                                     1.628915e-04 0.9998700
              -587.867915 2032846.50 -2.891846e-04 0.9997693
std2
```

median1

one quartile1

std1

1.7412045

232545.55 7.487585e-06 0.9999940

14.4090250 434499.08 3.316238e-05 0.9999735

-14.3532758 406773.96 -3.528563e-05 0.9999718

```
th quartile2
              366.946372 875370.91 4.191896e-04 0.9996655
               -7.289138
min3
                           56526.32 -1.289512e-04 0.9998971
                           83600.99 2.818516e-04 0.9997751
max3
                23.563071
mean3
              -105.062579 761691.26 -1.379333e-04 0.9998899
median3
               18.465686 311419.93 5.929513e-05 0.9999527
std3
              -69.447415 407485.26 -1.704293e-04 0.9998640
one quartile3 22.411327 298350.04 7.511756e-05 0.9999401
              40.098593 171173.00 2.342577e-04 0.9998131
th quartile3
min4
               472.367238 1324124.40 3.567393e-04 0.9997154
               -2.359768 103214.05 -2.286286e-05 0.9999818
max4
mean4
              -300.334230 1663881.32 -1.805022e-04 0.9998560
median4
              -185.382749 964997.21 -1.921070e-04 0.9998467
std4
               88.350440 1113176.73 7.936785e-05 0.9999367
one quartile4 172.640582 338226.54 5.104288e-04 0.9995927
th quartile4
              115.675588 438149.74 2.640093e-04 0.9997894
min5
              -14.001666 45445.58 -3.080974e-04 0.9997542
max5
               35.274906 104045.52 3.390334e-04 0.9997295
mean5
                5.571041 547296.07 1.017921e-05 0.9999919
median5
              -15.665552 131198.43 -1.194035e-04 0.9999047
              -111.572321 327694.05 -3.404771e-04 0.9997283
std5
one quartile5 -29.875917 198612.08 -1.504235e-04 0.9998800
th quartile5
               32.091090 291139.33 1.102259e-04 0.9999121
min6
              -261.978519 2512067.16 -1.042880e-04 0.9999168
max6
              -14.431041 350037.57 -4.122712e-05 0.9999671
              -184.694292 1658948.13 -1.113322e-04 0.9999112
mean6
median6
               90.031582 880805.80 1.022150e-04 0.9999184
                3.977006 2354823.52 1.688877e-06 0.9999987
std6
               46.143975 524567.17 8.796581e-05 0.9999298
one quartile6
th quartile6
              106.015729 846227.29 1.252804e-04 0.9999000
p values when for all features when 1 = 3
                Estimate Std. Error
                                          z value Pr(>|z|)
              1294.59724 287339.518 4.505462e-03 0.9964052
(Intercept)
               -21.66935 6700.080 -3.234193e-03 0.9974195
min1
max1
                30.29387 10091.583 3.001895e-03 0.9976048
mean1
              -165.59296 95012.439 -1.742856e-03 0.9986094
median1
                60.85039 30995.180 1.963221e-03 0.9984336
              -182.86851 49631.624 -3.684516e-03 0.9970602
std1
one quartile1 -24.23158 40251.347 -6.020066e-04 0.9995197
th quartile1
                50.95557 28357.317 1.796911e-03 0.9985663
min2
                87.60733 613193.696 1.428706e-04 0.9998860
                244.48370 26931.458 9.077997e-03 0.9927569
max2
                401.02554 283137.914 1.416361e-03 0.9988699
mean2
median2
              -195.45039 118923.769 -1.643493e-03 0.9986887
std2
             -3204.84039 301484.455 -1.063020e-02 0.9915185
one quartile2 -325.52528 104597.783 -3.112162e-03 0.9975169
               588.11275 118328.267 4.970180e-03 0.9960344
th quartile2
min3
               -40.11154 11327.613 -3.541041e-03 0.9971747
max3
                79.51700 16091.539 4.941541e-03 0.9960572
               214.16904 95254.098 2.248397e-03 0.9982060
mean3
median3
              -123.71181 16050.815 -7.707509e-03 0.9938504
               -19.02835 62662.598 -3.036637e-04 0.9997577
std3
```

617691.63 -4.134930e-05 0.9999670

one quartile2 -25.541117

```
one quartile3
                           38890.464 -1.481003e-03 0.9988183
                -57.59689
th quartile3
                           50028.595 -5.552782e-04 0.9995570
                -27.77979
min4
                 29.14211 388504.478 7.501101e-05 0.9999401
                         15591.135 1.929887e-03 0.9984602
max4
                 30.08913
mean4
              -1407.08972 332716.581 -4.229094e-03 0.9966257
               -788.21972 115741.516 -6.810173e-03 0.9945663
median4
                968.03914 159691.645 6.061927e-03 0.9951633
std4
one quartile4
                988.07821 128876.692 7.666850e-03 0.9938828
th quartile4
                357.00248 137566.302 2.595130e-03 0.9979294
min5
                -31.73682
                            5639.021 -5.628072e-03 0.9955095
                140.27468 19124.133 7.334956e-03 0.9941476
max5
mean5
               -637.92548 95921.428 -6.650500e-03 0.9946937
median5
                 96.81822 38901.444
                                      2.488808e-03 0.9980142
               -549.40375 78569.399 -6.992592e-03 0.9944208
std5
one quartile5
              136.71960 21575.458 6.336811e-03 0.9949440
th quartile5
                310.14145 40291.635 7.697416e-03 0.9938584
min6
               -690.15394 238930.865 -2.888509e-03 0.9976953
                 11.81975 28173.484 4.195345e-04 0.9996653
max6
mean6
               -778.32178 185390.316 -4.198287e-03 0.9966503
median6
               -116.55872 146662.845 -7.947392e-04 0.9993659
std6
              -1300.29432 349106.205 -3.724638e-03 0.9970282
one quartile6
                182.57126 83311.130 2.191439e-03 0.9982515
               1320.86339 167516.729 7.884964e-03 0.9937088
th quartile6
p values when for all features when l = 4
```

| <b>=</b>      |              |              |               |           |
|---------------|--------------|--------------|---------------|-----------|
|               | Estimate     | Std. Error   | z value       | Pr(> z )  |
| (Intercept)   | 140.409767   | 257870.433   | 5.444973e-04  | 0.9995656 |
| min1          | -57.782258   | 8698.569     | -6.642731e-03 | 0.9946999 |
| max1          | 100.833452   | 14020.975    | 7.191615e-03  | 0.9942620 |
| mean1         | -432.871595  | 150422.115   | -2.877712e-03 | 0.9977039 |
| median1       | 34.846912    | 82897.569    | 4.203611e-04  | 0.9996646 |
| std1          | -638.783997  | 93178.744    | -6.855469e-03 | 0.9945302 |
| one_quartile1 | -9.642309    | 22843.434    | -4.221042e-04 | 0.9996632 |
| th_quartile1  | 330.936138   | 47365.301    | 6.986890e-03  | 0.9944253 |
| min2          | 303.938593   | 15836155.923 | 1.919270e-05  | 0.9999847 |
| max2          | -46.523695   | 21265.796    | -2.187724e-03 | 0.9982545 |
| mean2         | 1280.760830  | 442375.457   | 2.895190e-03  | 0.9976900 |
| median2       | -140.606974  | 145920.171   | -9.635883e-04 | 0.9992312 |
| std2          | 278.361410   | 318607.775   | 8.736805e-04  | 0.9993029 |
| one_quartile2 | -419.432636  | 187596.511   | -2.235823e-03 | 0.9982161 |
| th_quartile2  | -566.963578  | 151791.717   | -3.735142e-03 | 0.9970198 |
| min3          | -114.301582  | 13787.871    | -8.290010e-03 | 0.9933856 |
| max3          | 46.937230    | 9908.741     | 4.736952e-03  | 0.9962205 |
| mean3         | 274.205983   | 86919.115    | 3.154726e-03  | 0.9974829 |
| median3       | 48.276813    | 17567.713    | 2.748042e-03  | 0.9978074 |
| std3          | -146.361663  | 54853.616    | -2.668223e-03 | 0.9978711 |
| one_quartile3 | -155.883321  | 24675.617    | -6.317302e-03 | 0.9949596 |
| th_quartile3  | -135.792251  | 57529.166    | -2.360407e-03 | 0.9981167 |
| min4          | 422.915083   | 30197625.548 | 1.400491e-05  | 0.9999888 |
| max4          | 57.070410    | 31464.268    | 1.813817e-03  | 0.9985528 |
| mean4         | -1586.411268 | 291172.628   | -5.448353e-03 | 0.9956529 |
| median4       | -315.103468  | 113048.693   | -2.787325e-03 | 0.9977760 |
| std4          | 225.271588   | 122291.263   | 1.842091e-03  | 0.9985302 |
|               |              |              |               |           |

| one quartile4 | 612.910776   | 118658.013    | 5.165355e-03  | 0.9958787    |
|---------------|--------------|---------------|---------------|--------------|
| th quartile4  | 524.583197   | 113974.790    | 4.602625e-03  |              |
| min5          | -48.586751   |               | -3.080296e-03 |              |
| max5          | 114.816522   | 12649.261     | 9.076935e-03  | 0.9927578    |
| mean5         | -402.053766  | 64254.419     | -6.257216e-03 | 0.9950075    |
| median5       | 93.767552    | 19427.927     | 4.826431e-03  | 0.9961491    |
| std5          | -483.209300  | 100484.254    | -4.808806e-03 | 0.9961631    |
| one quartile5 | 29.183659    | 42688.167     | 6.836475e-04  | 0.9994545    |
| th quartile5  | 259.787258   | 36481.239     | 7.121119e-03  | 0.9943182    |
| min6          | 192.989095   | 15645079.812  | 1.233545e-05  | 0.9999902    |
| max6          | -2.354802    | 36015.969     | -6.538217e-05 | 0.9999478    |
| mean6         | -453.078494  | 467751.535    | -9.686307e-04 | 0.9992271    |
| median6       | 60.340029    | 87503.363     | 6.895738e-04  | 0.9994498    |
| std6          | -309.025944  | 181043.552    | -1.706915e-03 | 0.9986381    |
| one_quartile6 | 232.525027   | 155556.402    | 1.494796e-03  | 0.9988073    |
| th_quartile6  | 343.554445   | 184689.471    | 1.860173e-03  | 0.9985158    |
| _             |              |               |               |              |
| p values when | for all feat | ures when 1 = | 5             |              |
|               | Estimate     | Std. Error    |               | Pr(> z )     |
| (Intercept)   | 12.61898908  |               | 2.7602833828  |              |
| min1          | -0.20017550  |               | -0.4771151362 |              |
| max1          | 0.31966032   |               | 0.6593931221  |              |
| mean1         | -2.33587928  |               | -0.8048659575 |              |
| median1       | 0.62042993   |               | 0.6629421783  |              |
| std1          | -1.23748849  |               | -0.4949715149 |              |
| one_quartile1 | 0.76363167   | 0.8558066     | 0.8922947124  |              |
| th_quartile1  | 0.09541636   |               | 0.0714177664  |              |
| min2          |              |               | -0.0053688878 |              |
| max2          | 2.23920090   |               | 2.0320989818  |              |
| mean2         | -11.83243726 |               | -1.0405601789 |              |
| median2       | 2.77091537   |               | 0.7408856617  |              |
| std2          | -18.51154338 |               | -1.9288079094 |              |
| one_quartile2 |              |               | -0.5519325719 |              |
| th_quartile2  |              |               | 1.9642205005  |              |
| min3          | -1.40298339  |               | -3.8065643230 |              |
| max3          | 1.26640423   |               | 2.7795022975  |              |
| mean3         | 1.00011652   |               | 0.5175239807  |              |
| median3       | 0.88785598   |               | 0.9862172258  |              |
| std3          | -5.06551007  |               | -3.1815176086 |              |
| one_quartile3 |              |               | -2.4246525914 |              |
| th_quartile3  |              |               | 0.1868588155  |              |
| min4          |              |               | -0.0004399115 |              |
| max4          | 0.59534425   |               | 0.6597406972  |              |
| mean4         | -2.76802145  |               | -0.2575367146 |              |
| median4       | -7.47313027  |               | -1.4723612126 |              |
| std4          |              |               | 0.0739186080  |              |
| one_quartile4 | 2.54748693   | 3.6056005     | 0.7065361131  | 0.4798548030 |

5.0056211

0.5745337

0.8314838616 0.4057003414

3.0395073239 0.0023696544

0.3961613 -3.2110413836 0.0013225489

2.5459420 -0.2813059419 0.7784757533

1.0327861 -0.0274730579 0.9780824285 2.5729276 -3.5255827050 0.0004225522

4.16209314

1.74629950

-1.27209034

-0.71618862

-0.02837379

-9.07106898

th quartile4

min5

max5

mean5

std5

median5

```
1.2558020 -1.4229629230 0.1547469038
one quartile5 -1.78695973
                              1.1669066
th quartile5
                2.70986575
                                         2.3222645418 0.0202186956
min6
               -4.50350612 4793.7830004 -0.0009394472 0.9992504297
               -0.73692420
                              0.7989413 - 0.9223758829 0.3563325450
max6
              -11.55173474
                             11.7079336 -0.9866587130 0.3238099767
mean6
                              4.8103548 0.7495512017 0.4535250502
median6
                3.60560721
                              8.3918500 0.2388085113 0.8112540701
std6
                2.00404520
one quartile6
                1.89773416
                              4.2019846 0.4516280637 0.6515369493
th quartile6
                3.74254246
                              4.1318953 0.9057689430 0.3650581626
p values when for all features when 1 = 6
                             Std. Error
                  Estimate
                                              z value
                                                         Pr(>|z|)
                              2.8812087
                                          0.893351979 0.371668710
                2.57393348
(Intercept)
min1
               -0.03804819
                              0.2483760 -0.153187879 0.878250116
max1
               -0.34686221
                              0.3622869 -0.957424232 0.338353172
                              2.0570990 1.481674704 0.138426871
mean1
                3.04795162
median1
               -0.93669285
                              0.5674171 -1.650801216 0.098779172
std1
                0.68593545
                              1.1604228 0.591108202 0.554447925
one quartile1 -0.68549130
                              0.7015796 -0.977068415 0.328535283
th quartile1
               -1.35040606
                              0.8427316 -1.602415294 0.109063805
              -40.39482282 5994.1745542 -0.006739013 0.994623086
min2
max2
                2.18048423
                              0.8395033 2.597350407 0.009394603
mean2
               -5.88437360
                              6.6612440 -0.883374571 0.377033925
                              2.4353134 -0.332887491 0.739219212
median2
               -0.81068537
                              7.0889992 -2.194453636 0.028202814
std2
              -15.55648008
                              2.7287263 -1.109948798 0.267021091
one_quartile2 -3.02874648
th quartile2
               7.12428939
                              2.8312955 2.516264864 0.011860601
min3
                              0.1990660 -2.261463220 0.023730588
               -0.45018046
max3
                0.47822629
                              0.2676954 1.786457166 0.074025267
                              1.4795747 0.201046369 0.840662317
mean3
                0.29746312
median3
                0.02383371
                              0.4959706
                                          0.048054678 0.961672666
std3
               -1.77786046
                              1.0531263 -1.688173949 0.091377842
               -0.69107865
                              0.5193022 -1.330783292 0.183260327
one quartile3
th quartile3
                0.10745479
                              0.7278365
                                         0.147635896 0.882630125
min4
              -18.27967488 5355.3043479 -0.003413377 0.997276524
max4
                1.71187716
                              0.6443649 2.656688981 0.007891221
                              7.2876061 2.163819537 0.030478202
mean4
               15.76906444
                              3.3457720 -2.311116872 0.020826400
median4
               -7.73247019
                              5.1328987 -2.308586179 0.020966556
std4
              -11.84973893
one_quartile4 -7.00336975
                              2.5941629 -2.699664649 0.006940940
th quartile4
               -2.98239020
                              2.5409577 -1.173726818 0.240504465
min5
               -0.37985617
                              0.2205133 -1.722600187 0.084960851
                                         1.869093683 0.061609782
max5
                0.66834003
                              0.3575744
                              1.8660650 -0.277951052 0.781049933
               -0.51867474
mean5
median5
                              0.6119155 -0.147027136 0.883110602
               -0.08996819
std5
               -2.46348086
                              1.4096159 -1.747625653 0.080528870
one quartile5 -0.36220591
                              0.6416996 - 0.564447789 0.572449424
               1.17491420
th quartile5
                              0.8401405 1.398473470 0.161970934
min6
              -38.16801696 4576.0190194 -0.008340878 0.993345019
max6
                0.90700766
                              0.7802523
                                         1.162454304 0.245050976
mean6
                3.45648873
                              7.0094003
                                          0.493121892 0.621926463
                              3.2848661 -0.054602981 0.956454764
median6
               -0.17936348
                              6.4582131 -1.905052533 0.056773243
std6
              -12.30323518
```

```
th quartile6
                1.79450584
                              3.0057819
                                        0.597017984 0.550495374
p values when for all features when l = 7
                  Estimate
                           Std. Error
                                             z value
                                                         Pr(>|z|)
                3.64803580
                              2.4137207
                                         1.511374442 0.1306930774
(Intercept)
min1
               -0.21048906
                              0.2524395 - 0.833819876 0.4043824931
                0.32406797
                              0.2275744
                                        1.424008968 0.1544438759
max1
mean1
                0.28596063
                              1.3654910 0.209419633 0.8341206673
                              0.4983880 0.821737592 0.4112262590
median1
                0.40954415
std1
               -1.00340220
                              0.9189858 -1.091858216 0.2748954259
                              0.5157892 -1.480115610 0.1388423965
one quartile1 -0.76342764
                              0.6671234 -0.636810804 0.5242480876
th quartile1
               -0.42483136
min2
              -40.25621225 4687.4391934 -0.008588103 0.9931477692
max2
                1.69307208
                              0.7385235 2.292509517 0.0218762590
                              6.6952483 -1.279923493 0.2005720445
mean2
               -8.56940555
median2
                1.91459939
                              2.8977877 0.660710729 0.5087978422
std2
              -12.43785010
                              6.1877252 -2.010084420 0.0444222547
one quartile2 -0.15497790
                              2.5193572 -0.061514858 0.9509491817
th quartile2
                5.17561679
                              2.1974830
                                        2.355247718 0.0185103614
                              0.1809911 -3.193736107 0.0014044444
min3
               -0.57803790
max3
                0.52402764
                              0.2272660 2.305789800 0.0211223804
mean3
                0.94511562
                              1.2244777 0.771852062 0.4402020527
                              0.4630894 0.882045435 0.3777522379
median3
                0.40846588
                              0.8833742 -2.529545141 0.0114210481
std3
               -2.23453497
              -1.29192720
                              0.5476611 - 2.358990166 0.0183247413
one_quartile3
              -0.17651036
th quartile3
                              0.4842801 - 0.364479911 0.7154996722
min4
              -43.40339772 4896.1679589 -0.008864769 0.9929270304
max4
                1.09050323
                              0.4928897 2.212469170 0.0269342642
                                        0.744562007 0.4565365431
mean4
                5.03288605
                              6.7595257
               -6.22188082
                              2.9904454 -2.080586683 0.0374717539
median4
std4
              -5.25072111
                              4.2581811 -1.233090122 0.2175421424
                              2.0653886 -0.137480492 0.8906510111
one_quartile4 -0.28395064
                              2.2682718 -0.005725648 0.9954316189
th quartile4
              -0.01298733
min5
               -0.69664733
                              0.1928977 - 3.611486490 0.0003044469
                                        3.774305752 0.0001604539
max5
               1.17031787
                              0.3100750
                              1.3501909 -1.004589823 0.3150943997
mean5
               -1.35638802
                              0.5500799 -0.195641222 0.8448909936
median5
               -0.10761830
                              1.1071061 -3.867891717 0.0001097804
std5
               -4.28216659
                              0.6231256 - 0.299479365 0.7645743146
one_quartile5 -0.18661326
th quartile5
                              0.5202742 3.151985551 0.0016216430
              1.63989670
min6
              -32.61520278 3501.2348591 -0.009315343 0.9925675393
                              0.6228276 -0.030485705 0.9756796936
max6
               -0.01898734
               -9.77345942
                              6.1338978 -1.593352167 0.1110812099
mean6
median6
                4.79591075
                              2.7361671 1.752784307 0.0796390378
std6
               -0.79270233
                              4.9932965 -0.158753307 0.8738632380
one quartile6
                3.27768483
                              2.3855962 1.373947896 0.1694578588
                              2.3914203 0.989111315 0.3226086822
th quartile6
                2.36538090
p values when for all features when 1 = 8
                  Estimate Std. Error
                                             z value
                                                         Pr(>|z|)
(Intercept)
                1.20203724 1.9539911
                                         0.615170278 0.5384422738
               min1
```

one quartile6 -3.40344036

3.1168645 -1.091943652 0.274857869

```
0.39130213
                              0.3036006
                                         1.288871487 0.1974427683
max1
mean1
                1.03018620
                              1.3396873
                                          0.768975108 0.4419080877
median1
               -0.45558834
                              0.4445099 - 1.024922882 0.3053995767
               -1.89204106
                              1.1106807 -1.703496900 0.0884751177
std1
one quartile1
               -0.68372351
                              0.4446250 - 1.537753061 0.1241090044
th quartile1
                              0.5849152 -0.206627808 0.8363005414
               -0.12085975
min2
              -36.90960790 4571.6688062 -0.008073552 0.9935583071
                              0.6351158
                                          0.912967656 0.3612595525
max2
                0.57984018
mean2
               -8.85632958
                              5.5593762 -1.593043769 0.1111503725
median2
                                         0.463708288 0.6428567582
                0.97547284
                              2.1036347
std2
                              4.8834605 -0.712670741 0.4760495258
               -3.48029940
                                         0.077139007 0.9385129625
one quartile2
              0.15363970
                              1.9917252
                                         2.395465045 0.0165992969
th quartile2
                4.92636863
                              2.0565396
min3
               -0.50638087
                              0.1609862 -3.145492587 0.0016580740
max3
                0.42991498
                              0.1993663
                                         2.156407499 0.0310518596
                                         0.329744266 0.7415932033
mean3
                0.40187858
                              1.2187584
median3
               -0.76200347
                              0.3942891 -1.932600830 0.0532853901
                              0.8094803 -1.825172691 0.0679749734
std3
               -1.47744141
one quartile3 -0.12185551
                              0.4372925 - 0.278659035 0.7805065033
th quartile3
                0.45931024
                              0.5682041
                                         0.808354331 0.4188866343
min4
              -24.07281959 4009.8699525 -0.006003392 0.9952100153
max4
                0.84875240
                              0.4540431 1.869321154 0.0615781468
mean4
                6.08617791
                              5.6240684
                                          1.082166413 0.2791785897
                              2.2334432 -2.799589097 0.0051167694
median4
               -6.25272320
                              3.6787185 -1.627427080 0.1036464241
std4
               -5.98684611
              -2.25000834
                              1.8788010 -1.197576705 0.2310818495
one_quartile4
th quartile4
                              1.8502925 0.258306938 0.7961700319
               0.47794338
min5
                              0.1636411 -2.066696487 0.0387627624
               -0.33819643
max5
                1.00848460
                              0.2850153
                                         3.538352365 0.0004026324
                              1.2340495 -1.573154972 0.1156829388
mean5
               -1.94135116
                                          1.112684123 0.2658441167
median5
                              0.4298961
                0.47833862
std5
               -2.94607002
                              0.9403106 - 3.133081789 0.0017298123
                              0.5040357 0.070278646 0.9439718787
one quartile5
                0.03542295
th quartile5
                1.11170220
                              0.5324899 2.087743124 0.0368210126
min6
                1.08097811
                              4.6071673 0.234629662 0.8144961855
                                          0.603702717 0.5460413072
max6
                0.31421532
                              0.5204802
                              5.7303150 -0.272831889 0.7849824453
mean6
               -1.56341268
                                          1.234822665 0.2168965100
median6
                2.94640528
                              2.3860959
                              4.0182782 -0.897032162 0.3697017555
std6
               -3.60452477
one quartile6 -1.43734267
                              2.0013087 -0.718201389 0.4726331214
th quartile6
                              2.2629661 0.065702453 0.9476147192
                0.14868243
p values when for all features when 1 = 9
                   Estimate
                              Std. Error
                                              z value
                                                          Pr(>|z|)
(Intercept)
                1.995914758
                                           1.21787793 0.2232703641
                               1.6388463
min1
               -0.382154888
                               0.2239815 - 1.70618914 0.0879728692
max1
                0.602911572
                               0.3114670
                                           1.93571554 0.0529025504
mean1
               -1.452489605
                               1.5357792 -0.94576720 0.3442673394
median1
               -0.359023428
                               0.4492178 - 0.79921905 0.4241634090
std1
               -2.562333410
                               1.1869041 -2.15883784 0.0308627494
                               0.5089787 -0.29394496 0.7687999608
one quartile1
               -0.149611739
th quartile1
                1.530281536
                               0.7369926
                                           2.07638657 0.0378582127
min2
              -38.071425817 3803.0988314 -0.01001063 0.9920128041
```

| mean2         | -5.122881943   | 4.8595652 -1.05418524 0.2917981170    |
|---------------|----------------|---------------------------------------|
| median2       | -1.799094184   | 1.9405931 -0.92708470 0.3538825591    |
| std2          | -8.516016770   | 5.0311884 -1.69264518 0.0905230256    |
| one_quartile2 | -1.263493745   | 2.0169740 -0.62643036 0.5310327044    |
| th_quartile2  | 4.172222267    | 1.8637107 2.23866410 0.0251777800     |
| min3          | -0.564936995   | 0.1688417 -3.34595711 0.0008199908    |
| max3          | 0.513180738    | 0.2047325 2.50659190 0.0121901365     |
| mean3         | 0.818452078    | 1.0516725 0.77823857 0.4364283800     |
| median3       | -0.009488738   | 0.3365537 -0.02819383 0.9775075563    |
|               | -2.136847285   | 0.7294572 -2.92936626 0.0033965394    |
| one_quartile3 |                | 0.3934811 -2.35838337 0.0183547263    |
| th_quartile3  |                | 0.4287094 0.11073645 0.9118253378     |
| min4<br>max4  | -37.250342493  | 3418.0516424 -0.01089812 0.9913047291 |
| max4          | 1.276837109    | 0.4290652 2.97585791 0.0029217020     |
|               | 7.900145288    | 4.8282096 1.63624737 0.1017878252     |
| median4       | -4.503014275   | 2.0145089 -2.23529134 0.0253982285    |
| std4          | -8.724024619   | 3.6595049 -2.38393576 0.0171285920    |
| one_quartile4 | -2.550086491   | 1.6891318 -1.50970248 0.1311193579    |
| th_quartile4  | -1.261824514   | 1.6514868 -0.76405367 0.4448352597    |
| min5          | -0.248491362   | 0.1670656 -1.48738760 0.1369124698    |
| max5          | 0.570976723    | 0.2662116 2.14482308 0.0319669953     |
| mean5         | -0.653328668   | 1.2553922 -0.52041796 0.6027722948    |
| median5       | 0.316236149    | 0.4082157 0.77467901 0.4385293591     |
| std5          | -1.886639199   | 0.8726587 -2.16194389 0.0306225017    |
| one_quartile5 | -0.213638256   | 0.4615489 -0.46287247 0.6434557842    |
| th_quartile5  | 0.551779519    | 0.5187260 1.06372063 0.2874552755     |
| min6          | 1.737585275    | 6.4970527 0.26744208 0.7891288066     |
| max6          | 0.725795510    | 0.5135757 1.41322018 0.1575909942     |
| mean6         | -0.762598458   | 4.8506154 -0.15721685 0.8750739512    |
| median6       | 1.820393644    | 1.9507448 0.93317878 0.3507276679     |
| std6          | -5.654386461   | 3.8090958 -1.48444321 0.1376913776    |
| one_quartile6 | -2.610808581   | 1.6811927 -1.55295022 0.1204350268    |
| th_quartile6  | 0.954187597    | 1.7436732 0.54722846 0.5842217877     |
|               |                |                                       |
| p values when | for all featur | ces when $l = 10$                     |
|               | Estimate       | Std. Error z value $Pr(> z )$         |
| (Intercept)   | 3.12525725     |                                       |
| min1          | -0.35359347    | 0.1402096 -2.52189244 1.167254e-02    |
| max1          | 0.18139334     | 0.2193397 0.82699738 4.082385e-01     |
| mean1         | 0.31263149     | 0.9513165 0.32863038 7.424351e-01     |
| median1       | 0.03957648     | 0.3082987 0.12837059 8.978557e-01     |
| std1          | -1.25347953    | 0.7173331 -1.74741636 8.056514e-02    |
| one_quartile1 | -0.45236804    | 0.3518484 -1.28569020 1.985512e-01    |
| th_quartile1  | -0.01155384    | 0.4049352 -0.02853255 9.772374e-01    |
| min2          | -2.34042266    | 2.3653803 -0.98944879 3.224436e-01    |
| max2          | 1.04181236     | 0.5404184 1.92778859 5.388143e-02     |
| mean2         | 2.91666694     | 5.0184224 0.58119200 5.611111e-01     |
| median2       | -2.42695389    | 1.8402915 -1.31878773 1.872401e-01    |
| std2          | -8.77640147    | 4.0204819 -2.18292279 2.904150e-02    |
| ^             | 2 27521226     | 1 0153770 1 05061050 6 003337 33      |

1.331563078

one\_quartile2 -3.37591206

1.70217330

-0.59939228

th\_quartile2

min3

max2

0.6942983 1.91785457 0.0551294544

1.8153778 -1.85961959 6.293937e-02

1.7531683 0.97091265 3.315918e-01

0.1442275 -4.15588161 3.240356e-05

| max3          | 0.88554225   | 0.1863187    | 4.75283626  | 2.005828e-06 |
|---------------|--------------|--------------|-------------|--------------|
| mean3         | -1.27975770  |              |             | 1.917617e-01 |
| median3       | 0.30192730   | 0.3101284    |             | 3.302771e-01 |
| std3          | -2.92056228  | 0.7097997    |             | 3.878026e-05 |
| one_quartile3 |              |              |             | 2.599506e-01 |
| th quartile3  | 0.99289716   | 0.4274673    |             | 2.019290e-02 |
| min4          |              | 2453.7140838 |             |              |
| max4          | 0.75796907   |              |             | 8.373352e-02 |
| mean4         | 2.22620437   | 4.2221254    |             | 5.980054e-01 |
| median4       | -1.61871478  |              |             | 3.582250e-01 |
| std4          | -4.03866338  | 3.4332285    |             | 2.394568e-01 |
| one quartile4 | -2.53964771  |              |             | 1.068655e-01 |
| th quartile4  | -0.50299371  |              |             | 7.207544e-01 |
| min5          | -0.44837187  |              |             | 6.940275e-03 |
| max5          | 0.53457217   |              |             | 1.066363e-02 |
| mean5         | 0.87189560   | 1.1488914    |             | 4.479114e-01 |
|               | 0.33034169   | 0.3870662    |             | 3.934097e-01 |
| median5       |              | 0.7741206    |             |              |
| std5          | -1.80712047  |              |             | 1.957389e-02 |
| one_quartile5 | -0.61021564  |              |             | 1.377196e-01 |
| th_quartile5  | -0.35109784  |              |             | 4.916707e-01 |
| min6          | -0.29063887  |              |             | 9.314788e-01 |
| max6          | 0.92675260   |              |             | 6.518499e-02 |
| mean6         | 1.47476637   |              |             | 7.616715e-01 |
| median6       | -0.77434405  |              |             | 6.565654e-01 |
| std6          | -8.55639140  | 3.5993443    |             | 1.744423e-02 |
| one_quartile6 |              |              |             | 1.783963e-01 |
| th_quartile6  | 1.95197129   | 1.7107852    | 1.14097975  | 2.538783e-01 |
| 7 1           | 6 11 6 1     | 1 7          | 1.1         |              |
| p values when |              |              |             | D (>   -   ) |
|               | Estimate     |              |             | Pr(> z )     |
| (Intercept)   |              | 1.3540767    |             |              |
| min1          | -0.24379140  |              |             | 0.1463699040 |
| max1          | 0.13343097   |              |             | 0.6497456492 |
| mean1         | 0.94600557   |              |             | 0.4315343147 |
|               | -0.13616244  |              |             | 0.7242335762 |
| std1          |              | 0.9783141    |             |              |
| one_quartile1 |              |              |             | 0.1553700380 |
| th_quartile1  | -0.47447619  |              |             | 0.3814171285 |
| min2          | -4.38885098  | 2.8908605    | -1.51818151 | 0.1289686475 |
| max2          | 1.80283036   | 0.5914194    | 3.04831103  | 0.0023013160 |
| mean2         | -3.77327438  | 4.4331619    | -0.85114744 | 0.3946874563 |
| median2       | -0.82719092  |              |             | 0.5922221793 |
| std2          | -10.30714767 | 3.7493947    | -2.74901643 | 0.0059774391 |
| one_quartile2 |              | 1.6905063    | -0.95383617 | 0.3401665780 |
| th_quartile2  | 4.02554823   | 1.6892155    | 2.38308739  | 0.0171681183 |
| min3          | -0.52916007  | 0.1361486    | -3.88663605 | 0.0001016430 |
| max3          | 0.55240668   | 0.1654982    | 3.33784038  | 0.0008443224 |
| mean3         | -1.01209865  | 0.9494561    | -1.06597732 | 0.2864338937 |
| median3       | -0.14130098  | 0.2868395    | -0.49261340 | 0.6222857795 |

 $0.6966455 - 3.34714005 \ 0.0008164995$ 

0.3229456 - 0.26332048 0.7923035784

2.37824571 0.0173952304

0.4745134

-32.65508222 1985.6072773 -0.01644589 0.9868786684

std3

 $\min 4$ 

one\_quartile3

th\_quartile3

-2.33177012

-0.08503818

1.12850957

| max4          | 1.04641264  | 0.4004969 | 2.61278558  | 0.0089807626 |
|---------------|-------------|-----------|-------------|--------------|
| mean4         | 0.67189954  | 3.8186133 | 0.17595380  | 0.8603302358 |
| median4       | -2.17916217 | 1.5133191 | -1.43998857 | 0.1498706326 |
| std4          | -4.93532303 | 2.8911393 | -1.70705129 | 0.0878125196 |
| one_quartile4 | -1.16359316 | 1.4362936 | -0.81013601 | 0.4178620114 |
| th_quartile4  | 0.53789152  | 1.3160202 | 0.40872588  | 0.6827408398 |
| min5          | -0.22718254 | 0.1561422 | -1.45497181 | 0.1456770653 |
| max5          | 0.72224201  | 0.2461096 | 2.93463524  | 0.0033393999 |
| mean5         | -1.42929270 | 1.2797043 | -1.11689295 | 0.2640400979 |
| median5       | 0.17922332  | 0.3983397 | 0.44992580  | 0.6527639418 |
| std5          | -1.65256415 | 0.8675678 | -1.90482431 | 0.0568029131 |
| one_quartile5 | 0.42253617  | 0.4108218 | 1.02851443  | 0.3037079060 |
| th_quartile5  | 0.66582345  | 0.5400545 | 1.23288196  | 0.2176198056 |
| min6          | -3.87244127 | 2.8265523 | -1.37002285 | 0.1706797702 |
| max6          | 0.37187191  | 0.4735026 | 0.78536401  | 0.4322401746 |
| mean6         | -0.26903727 | 3.9416267 | -0.06825539 | 0.9455823353 |
| median6       | 0.12535598  | 1.4423600 | 0.08691033  | 0.9307427868 |
| std6          | -3.50857283 | 3.0356593 | -1.15578609 | 0.2477686642 |
| one_quartile6 | 0.89666276  | 1.6519338 | 0.54279581  | 0.5872704012 |
| th_quartile6  | 0.26823799  | 1.4156008 | 0.18948703  | 0.8497111172 |

# p values when for all features when l = 12

| p varues when | ioi aii leacui | les when I   | 12          |              |
|---------------|----------------|--------------|-------------|--------------|
|               | Estimate       | Std. Error   | z value     | Pr(> z )     |
| (Intercept)   | 3.522117584    | 1.2241486    | 2.87719771  | 0.0040122412 |
| min1          | -0.259406992   | 0.1414328    | -1.83413544 | 0.0666338925 |
| max1          | 0.012403738    | 0.2024010    | 0.06128299  | 0.9511338383 |
| mean1         | 0.334534710    | 0.8880594    | 0.37670308  | 0.7063942768 |
| median1       | -0.355201044   | 0.3250208    | -1.09285637 | 0.2744568681 |
| std1          | -0.787435444   | 0.7754312    | -1.01548070 | 0.3098767441 |
| one_quartile1 | -0.254861205   | 0.3141278    | -0.81132978 | 0.4171763105 |
| th_quartile1  | 0.261589656    | 0.4301083    | 0.60819483  | 0.5430582644 |
| min2          | -0.844784363   | 1.9848516    | -0.42561588 | 0.6703877663 |
| max2          | 1.299337874    | 0.5895023    | 2.20412693  | 0.0275154190 |
| mean2         | -4.659641426   | 3.9947329    | -1.16644630 | 0.2434340476 |
| median2       | 1.285600932    | 1.4116741    | 0.91069241  | 0.3624574645 |
| std2          | -6.714384740   | 3.4904252    | -1.92365809 | 0.0543974547 |
| one_quartile2 | -1.563281119   |              | -1.00532692 | 0.3147394578 |
| th_quartile2  | 2.474668505    | 1.4667096    | 1.68722456  | 0.0915601798 |
| min3          | -0.493331162   | 0.1383102    | -3.56684682 | 0.0003613025 |
| max3          | 0.498127467    | 0.1656167    | 3.00771287  | 0.0026322171 |
| mean3         | 0.395385199    | 0.8307767    | 0.47592235  | 0.6341297007 |
| median3       | 0.107202753    | 0.2580153    | 0.41548994  | 0.6777832783 |
| std3          | -1.642749627   | 0.5828700    | -2.81838074 | 0.0048266538 |
| one_quartile3 | -0.577868950   | 0.2887003    | -2.00162261 | 0.0453253352 |
| th_quartile3  | -0.004304513   | 0.3489054    | -0.01233719 | 0.9901565944 |
| min4          | -31.828528856  | 1807.4294460 | -0.01760983 | 0.9859501131 |
| max4          | 1.167151612    | 0.3935438    | 2.96574788  | 0.0030194791 |
| mean4         | 3.848900422    | 3.8835366    | 0.99108127  | 0.3216458979 |
| median4       | -1.137787297   | 1.4789609    | -0.76931532 | 0.4417061450 |
| std4          | -6.762959117   | 2.7983694    | -2.41674992 | 0.0156597721 |
| one_quartile4 | -3.649776609   | 1.4338417    | -2.54545291 | 0.0109136082 |
| th_quartile4  | -0.793806422   | 1.2621857    | -0.62891411 | 0.5294052874 |
| min5          | -0.189113689   | 0.1406282    | -1.34477775 | 0.1786970190 |
|               |                |              |             |              |

| max5          | 0.437413128    | 0.2150976 2.03355658 0.0419963239  |
|---------------|----------------|------------------------------------|
| mean5         | -0.245887089   | 1.1533293 -0.21319765 0.8311728026 |
| median5       | -0.068838853   | 0.3706220 -0.18573869 0.8526496832 |
| std5          | -0.612516220   | 0.6895325 -0.88830659 0.3743758582 |
| one_quartile5 | 0.292493298    | 0.3585288 0.81581531 0.4146057783  |
| th_quartile5  | 0.071721487    | 0.4684801 0.15309399 0.8783241517  |
| min6          | -4.883146697   | 2.4315068 -2.00828009 0.0446135367 |
|               | 0.523730146    | 0.4436611 1.18047342 0.2378119778  |
| mean6         | 2.376064737    | 3.6006099 0.65990619 0.5093140342  |
| median6       | -0.187628026   | 1.3846604 -0.13550473 0.8922128263 |
| std6          | -5.625070093   | 2.9610406 -1.89969366 0.0574733329 |
| one_quartile6 | -1.931300703   | 1.5962896 -1.20986860 0.2263293171 |
| th_quartile6  | 0.228500587    | 1.3463021 0.16972460 0.8652267230  |
|               |                |                                    |
| p values when | for all featur | res when $l = 13$                  |
|               | Estimate       | Std. Error z value $Pr(> z )$      |
| (Intercept)   | 2.91224490     | 1.2102071 2.40640218 1.611052e-02  |
| min1          | -0.29271332    | 0.1573683 -1.86005314 6.287801e-02 |
| max1          | 0.32497116     | 0.2693070 1.20669417 2.275499e-01  |
| mean1         | 0.59937037     | 1.0718265 0.55920465 5.760221e-01  |
| median1       | -0.15373491    | 0.3645695 -0.42168885 6.732521e-01 |

|               | 13 CIMACC    | bca. Hiloi   | Z Varac     | 11(7   2   ) |
|---------------|--------------|--------------|-------------|--------------|
| (Intercept)   | 2.91224490   | 1.2102071    | 2.40640218  | 1.611052e-02 |
| min1          | -0.29271332  | 0.1573683    | -1.86005314 | 6.287801e-02 |
| max1          | 0.32497116   | 0.2693070    | 1.20669417  | 2.275499e-01 |
| mean1         | 0.59937037   | 1.0718265    | 0.55920465  | 5.760221e-01 |
| median1       | -0.15373491  | 0.3645695    | -0.42168885 | 6.732521e-01 |
| std1          | -1.26195397  | 0.8523221    | -1.48060685 | 1.387114e-01 |
| one_quartile1 | -0.63116745  | 0.3507700    | -1.79937704 | 7.195906e-02 |
| th_quartile1  | -0.09808047  | 0.5012321    | -0.19567875 | 8.448616e-01 |
| min2          | -3.97469018  | 2.2179567    | -1.79205043 | 7.312489e-02 |
| max2          | 0.71038725   | 0.5441698    | 1.30545136  | 1.917392e-01 |
| mean2         | -2.14308010  | 4.2800635    | -0.50071222 | 6.165737e-01 |
| median2       | -0.53798314  | 1.6138563    | -0.33335256 | 7.388682e-01 |
| std2          | -4.30915249  | 3.3194446    | -1.29815466 | 1.942342e-01 |
| one_quartile2 | -0.49864927  | 1.6099030    | -0.30973871 | 7.567597e-01 |
| th_quartile2  | 1.65983655   | 1.4030235    | 1.18304258  | 2.367923e-01 |
| min3          | -0.61243281  | 0.1381234    | -4.43395303 | 9.252079e-06 |
| max3          | 0.74627638   | 0.1816434    | 4.10846904  | 3.982906e-05 |
| mean3         | -0.63594498  | 0.9376685    | -0.67821942 | 4.976326e-01 |
| median3       | 0.23330840   | 0.2588153    | 0.90144757  | 3.673504e-01 |
| std3          | -3.05593924  | 0.6575534    | -4.64743910 | 3.360813e-06 |
| one_quartile3 | -0.66952216  | 0.3226633    | -2.07498683 | 3.798776e-02 |
| th_quartile3  | 0.87481111   | 0.3970150    | 2.20347097  | 2.756157e-02 |
| min4          | -35.57793304 | 1749.3936762 | -0.02033729 | 9.837743e-01 |
| max4          | 1.38210741   | 0.4225180    | 3.27112078  | 1.071221e-03 |
| mean4         | -4.06838464  | 3.7549727    | -1.08346584 | 2.786017e-01 |
| median4       | 0.19230980   | 1.6115307    | 0.11933362  | 9.050110e-01 |
| std4          | -4.16062755  | 2.7625629    | -1.50607524 | 1.320479e-01 |
| one_quartile4 |              | 1.4491858    | -0.41734580 | 6.764255e-01 |
| th_quartile4  | 1.32635624   | 1.2030003    | 1.10254027  | 2.702269e-01 |
| min5          | -0.38272959  | 0.1555479    | -2.46052486 | 1.387340e-02 |
| max5          | 0.40430838   | 0.2121960    | 1.90535326  | 5.673417e-02 |
| mean5         | 0.69511958   | 1.1386046    | 0.61050129  | 5.415298e-01 |
| median5       | 0.01870752   | 0.3288786    | 0.05688276  | 9.546386e-01 |
| std5          | -1.95219369  | 0.7477266    | -2.61083903 | 9.032040e-03 |
| one_quartile5 | -0.77045382  | 0.3825066    | -2.01422346 | 4.398608e-02 |
| th_quartile5  | 0.33045196   | 0.4598082    | 0.71867343  | 4.723422e-01 |
| min6          | 0.35974669   | 1.8927653    | 0.19006408  | 8.492589e-01 |
|               |              |              |             |              |

```
mean6
              -1.51818757
                            3.7535035 -0.40447213 6.858656e-01
median6
               0.42294296
                            1.4644833
                                       0.28880014 7.727343e-01
std6
                            2.9884115 -1.30901789 1.905283e-01
              -3.91188406
one quartile6
              -1.72078310
                            1.4584317 -1.17988596 2.380456e-01
th quartile6
               1.72140336
                            1.3666823 1.25954902 2.078321e-01
p values when for all features when l = 14
                Estimate Std. Error
                                       z value
                                                  Pr(>|z|)
                                    2.48875697 1.281906e-02
                         1.1338297
(Intercept)
              2.82182647
min1
             -0.30757564 0.1787422 -1.72077771 8.529117e-02
              max1
              0.20771002 0.9588522 0.21662361 8.285017e-01
mean1
median1
             std1
             -1.43212174 0.8299158 -1.72562293 8.441527e-02
one quartile1 -0.42227056 0.3405990 -1.23978808 2.150538e-01
th quartile1
              min2
             -4.01669053
                         1.9402462 -2.07019630 3.843397e-02
max2
              1.78894170
                         0.5913738 3.02506084 2.485831e-03
mean2
             -3.83231492
                         3.9633302 -0.96694313 3.335725e-01
                         1.3248182 -0.21448537 8.301686e-01
median2
             -0.28415413
std2
             -9.76619007
                         3.3886239 -2.88205197 3.950946e-03
one quartile2 -1.38114783
                         1.5214572 -0.90777960 3.639947e-01
th quartile2
              3.78181409 1.5326671 2.46747258 1.360706e-02
                         0.1259301 -4.21938810 2.449663e-05
min3
             -0.53134779
                         0.1661692 3.38541229 7.107142e-04
max3
              0.56255122
              0.49763456
                         0.7791942 0.63865282 5.230488e-01
mean3
median3
                         0.2278267 -0.21608844 8.289188e-01
             -0.04923073
std3
             -1.61357026
                         0.5005460 -3.22362039 1.265811e-03
one_quartile3 -0.54590883
                         0.2709378 -2.01488622 4.391657e-02
              0.02630419
th quartile3
                         0.3282557 0.08013325 9.361313e-01
min4
             -4.80906307
                         3.5867794 -1.34077470 1.799936e-01
max4
                         0.3901462 2.71691747 6.589304e-03
              1.05999496
mean4
              2.36878848
                         3.1918932 0.74212648 4.580107e-01
                         1.2220502 -1.22381333 2.210227e-01
median4
             -1.49556133
std4
             -6.47086076
                         2.5253538 -2.56235806 1.039641e-02
one_quartile4 -2.37309632
                         1.2590236 -1.88487046 5.944733e-02
th quartile4
              0.16620294
                         1.0606315 0.15670186 8.754798e-01
                         0.1584658 -1.23095557 2.183395e-01
min5
             -0.19506431
max5
              1.02663177
                         0.2250625 4.56153988 5.077983e-06
mean5
                         1.0163442 -2.41497074 1.573647e-02
             -2.45444142
median5
              0.85221423
                         0.3276590 2.60091850 9.297454e-03
                         0.7211637 -2.74953536 5.967982e-03
std5
             -1.98286515
one quartile5 0.33276443
                         0.3538886 0.94030829 3.470594e-01
th quartile5
              0.73460028
                         0.3868128 1.89911048 5.754995e-02
min6
             -2.10083816
                         1.6555596 -1.26895955 2.044555e-01
max6
              0.99298452
                         0.4865651 2.04080523 4.127019e-02
             -1.17596517
                         3.5579970 -0.33051326 7.410122e-01
mean6
             -0.26186112 1.3907303 -0.18829037 8.506490e-01
median6
std6
             -6.14324655 2.7380399 -2.24366586 2.485391e-02
one quartile6 -0.91631051 1.4125626 -0.64868664 5.165409e-01
th quartile6
              1.47181337
                         1.2625074 1.16578596 2.437010e-01
```

0.59702628

max6

0.5057153 1.18055798 2.377784e-01

```
p values when for all features when l = 15
                   Estimate
                              Std. Error
                                              z value
                                                          Pr(>|z|)
                2.904352198
                               1.0446292
                                           2.78027097 5.431356e-03
(Intercept)
                               0.1969360 -2.09164305 3.647046e-02
min1
               -0.411919831
                0.680908569
                               0.3122953 2.18033530 2.923262e-02
max1
                               1.2129594 -0.87238402 3.829989e-01
mean1
               -1.058166398
median1
                               0.3361827 0.43812114 6.612985e-01
                0.147288763
std1
               -2.279160698
                               0.9697699 -2.35020767 1.876294e-02
one quartile1
               -0.330586323
                               0.3521790 -0.93868833 3.478908e-01
th quartile1
                               0.5405784 1.36286436 1.729253e-01
                0.736735034
min2
               -3.121065004
                               1.7590937 -1.77424605 7.602246e-02
                                           2.81742841 4.840991e-03
max2
                1.709936289
                               0.6069138
                               3.9737476 -0.21909550 8.265757e-01
               -0.870630234
mean2
                               1.3404571 0.35043950 7.260089e-01
median2
                0.469749129
std2
               -9.324912376
                               3.3986392 -2.74371945 6.074743e-03
one quartile2 -3.555086917
                               1.5562857 -2.28434082 2.235151e-02
                               1.4168721 0.98937941 3.224775e-01
th quartile2
               1.401824109
min3
               -0.549674331
                               0.1241606 -4.42712453 9.549760e-06
max3
                0.451533081
                               0.1723475 2.61989937 8.795572e-03
mean3
                0.487085940
                               0.8281229 0.58818075 5.564110e-01
median3
                0.009976968
                               0.2410543 0.04138888 9.669859e-01
std3
               -2.092810335
                               0.5648522 -3.70505836 2.113421e-04
one quartile3
               -0.748269778
                               0.2772598 -2.69880349 6.958925e-03
th quartile3
                0.259465804
                               0.3401333 0.76283560 4.455614e-01
              -33.914909807 1459.1517652 -0.02324289 9.814565e-01
min4
                               0.3577456 3.79895379 1.453082e-04
max4
                1.359058962
                               3.3986331 0.92884669 3.529685e-01
                3.156809125
mean4
                               1.3510726 -0.80832641 4.189027e-01
median4
               -1.092107643
std4
               -7.653690528
                               2.5551994 -2.99533979 2.741393e-03
                               1.3675757 -3.01277000 2.588750e-03
one quartile4 -4.120191170
                               1.0065264 0.32021287 7.488070e-01
th quartile4
                0.322302720
min5
                               0.1488449 -0.94984147 3.421928e-01
               -0.141379064
max5
                0.569102877
                               0.2169124 2.62365357 8.699222e-03
               -0.586522076
                               1.0288161 -0.57009417 5.686138e-01
mean5
median5
                               0.2885671
                                           1.86096373 6.274930e-02
                0.537012912
std5
               -0.778070096
                               0.6723665 -1.15721124 2.471861e-01
                               0.3439120 -0.12698254 8.989542e-01
one quartile5 -0.043670822
th quartile5
               -0.014093202
                               0.4135818 -0.03407598 9.728166e-01
                               1.6201899 -2.14046289 3.231738e-02
min6
               -3.467956449
                               0.4586592 2.28408832 2.236634e-02
max6
                1.047618146
                               3.4874954 2.87022016 4.101861e-03
mean6
               10.009879542
median6
               -2.500967435
                               1.3340445 -1.87472560 6.083048e-02
                               2.8053354 -3.52624997 4.214889e-04
std6
               -9.892313789
one_quartile6 -4.469886105
                               1.5077036 -2.96469822 3.029800e-03
th quartile6
               -2.178699470
                               1.2692939 -1.71646569 8.607684e-02
p values when for all features when l = 16
                  Estimate
                             Std. Error
                                             z value
                                                         Pr(>|z|)
(Intercept)
                3.39982481
                              1.0095284
                                          3.36773557 7.578825e-04
min1
               -0.39691592
                              0.1627760 -2.43841785 1.475171e-02
max1
                0.23804543
                              0.2872731
                                         0.82863818 4.073092e-01
mean1
                0.69586120
                              1.0077426
                                          0.69051484 4.898705e-01
                              0.2939041 -0.36253720 7.169506e-01
median1
               -0.10655118
```

```
0.8812654 -1.70787240 8.766002e-02
std1
               -1.50508890
one quartile1
               -0.65238261
                              0.3258890 -2.00185518 4.530031e-02
th quartile1
               -0.02835256
                              0.4400501 -0.06443030 9.486276e-01
min2
               -3.71521882
                              1.6198234 -2.29359504 2.181377e-02
max2
                              0.5345281 0.82516954 4.092753e-01
                0.44107631
                              3.8872209
                                        1.27387899 2.027063e-01
mean2
                4.95184907
median2
                              1.1431376 -0.43998355 6.599490e-01
               -0.50296172
std2
               -3.55657423
                              2.9089314 -1.22263944 2.214659e-01
one quartile2 -2.84189705
                              1.5137704 -1.87736338 6.046831e-02
th quartile2
                              1.4114003 -1.17627207 2.394862e-01
               -1.66019070
min3
               -0.53060043
                              0.1324082 -4.00730855 6.141461e-05
                              0.1677028 4.35373230 1.338391e-05
max3
                0.73013305
                              0.8368872 -1.58778977 1.123339e-01
               -1.32880086
mean3
median3
                0.48519334
                              0.2351768 2.06310043 3.910309e-02
std3
               -2.52636409
                              0.5825632 -4.33663491 1.446806e-05
                              0.2780099 -1.09168031 2.749736e-01
one quartile3 -0.30349798
th quartile3
                0.89080198
                              0.3621878 2.45950284 1.391296e-02
min4
              -32.36721292 1443.5419018 -0.02242208 9.821113e-01
max4
                1.35419680
                              0.3466036 3.90704746 9.343081e-05
mean4
               -1.69837802
                              3.1627077 -0.53700127 5.912667e-01
median4
               -0.63026694
                              1.2081333 -0.52168657 6.018886e-01
std4
               -5.40486055
                              2.2409551 -2.41185578 1.587156e-02
one quartile4
               -1.11225120
                              1.2249194 -0.90801991 3.638677e-01
th quartile4
                              0.9572430 1.06010677 2.890960e-01
               1.01477979
                              0.1613127 -0.65197725 5.144158e-01
min5
               -0.10517219
                                         3.52423697 4.247042e-04
max5
                0.73206580
                              0.2077232
               -1.78549436
                              1.0452707 -1.70816449 8.760583e-02
mean5
                              0.2853926 1.55713048 1.194395e-01
median5
                0.44439348
std5
               -1.16971846
                              0.6439345 -1.81651764 6.929100e-02
                              0.3676334 1.30070552 1.933593e-01
one quartile5
                0.47818274
th quartile5
                              0.3944179
                                         1.31605229 1.881565e-01
                0.51907458
min6
                              1.2692798 -1.08383026 2.784401e-01
               -1.37568382
                              0.4363998 2.13778071 3.253455e-02
max6
                0.93292705
                                         0.55494468 5.789325e-01
                1.88393113
                              3.3948089
mean6
median6
               -0.77733517
                              1.1988025 -0.64842636 5.167092e-01
std6
               -6.90882630
                              2.5269503 -2.73405709 6.255920e-03
                              1.3921067 -1.63086281 1.029193e-01
one quartile6 -2.27033501
th quartile6
                0.77666699
                              1.1249230 0.69041789 4.899314e-01
p values when for all features when l = 17
                 Estimate Std. Error
                                          z value
                                                      Pr(>|z|)
(Intercept)
               3.15378369 0.9589294 3.28885924 0.0010059432
              -0.41541244 0.1582195 -2.62554507 0.0086510355
min1
               0.57073083 0.2731196
                                      2.08967399 0.0366470955
max1
              -1.19232341 0.9053031 -1.31704332 0.1878241034
mean1
median1
               0.20411738 0.2747437 0.74293737 0.4575195969
std1
              -2.18397822
                           0.8360503 -2.61225703 0.0089946602
one quartile1 -0.16569844 0.2938132 -0.56395855 0.5727823435
th quartile1
               0.75086324
                           0.4268429 1.75910920 0.0785589623
```

-2.21753814 1.5658057 -1.41622815 0.1567087175

0.6026720 0.82723683 0.4081028424

1.2770264 -0.16682449 0.8675081513

0.33799537 0.7353666797

0.49855251

-0.21303928

1.36776096 4.0466855

min2

max2

mean2

median2

```
one quartile2 -2.37006144 1.5147918 -1.56461198 0.1176739185
th quartile2
              0.07412798 1.3912319 0.05328226 0.9575070131
             -0.50570985 0.1305832 -3.87270361 0.0001076347
min3
max3
              0.56862034 0.1668100 3.40879062 0.0006525154
             mean3
median3
              -1.98143237 0.5318627 -3.72545843 0.0001949606
std3
one quartile3 -0.57378502 0.2601748 -2.20538274 0.0274272485
th quartile3
              0.23646575  0.3021460  0.78262086  0.4338497899
min4
             -3.85015117
                         3.4948124 -1.10167607 0.2706025254
max4
              1.15675564 0.3635767 3.18159977 0.0014646407
             -3.63875957 3.2263204 -1.12783577 0.2593892850
mean4
median4
              0.60149902 1.2654920 0.47530842 0.6345671608
std4
             -2.90794326 2.3533445 -1.23566409 0.2165834525
one quartile4 -0.15775285 1.2313219 -0.12811666 0.8980566552
th quartile4
              0.67911250 0.9707736 0.69955803 0.4842033620
min5
             -0.28804651
                         0.1463273 -1.96850900 0.0490095014
max5
              0.73013713  0.2281708  3.19995858  0.0013744734
mean5
             -0.85842709  1.0535662 -0.81478230 0.4151969332
median5
             -0.16816026
                         0.3071936 - 0.54740800 \ 0.5840984593
std5
             -1.45560288 0.6788067 -2.14435537 0.0320044237
one quartile5 0.35002727 0.3442412 1.01680811 0.3092447240
th quartile5
              0.51057354 0.3970910 1.28578464 0.1985182328
             -1.74189258 1.2991318 -1.34081284 0.1799812261
min6
              0.57091512 0.4596862 1.24196717 0.2142486739
max6
              0.73206910 3.2170459 0.22755942 0.8199887730
mean6
             -0.07254759 1.2168061 -0.05962132 0.9524572374
median6
std6
             -4.86755472 2.5904271 -1.87905488 0.0602369998
one quartile6 -1.70723070 1.3036590 -1.30956843 0.1903418744
              0.87500768
                         1.0253049 0.85341219 0.3934307653
th quartile6
p values when for all features when 1 = 18
                Estimate Std. Error
                                       z value
                                                  Pr(>|z|)
              2.78613624 0.9034177 3.08399568 0.0020424056
(Intercept)
min1
             -0.21019455 0.1329442 -1.58107303 0.1138613415
max1
              0.02765776    0.8866222    0.03119453    0.9751144034
mean1
              0.04664678 0.2652142 0.17588339 0.8603855521
median1
std1
             -0.77733762 0.7855621 -0.98953044 0.3224036859
one quartile1 -0.23221947 0.2589497 -0.89677439 0.3698393154
th quartile1 -0.13105700 0.4238426 -0.30921149 0.7571606532
min2
                         1.3254012 -1.90829910 0.0563525696
             -2.52926195
max2
                         0.5000189 1.74130548 0.0816300459
              0.87068563
mean2
              1.74689112
                         3.2361567 0.53980424 0.5893320400
median2
             -1.81663616
                         1.1014773 -1.64927247 0.0990918267
std2
             -5.66719115
                         2.6950556 -2.10281044 0.0354823429
one quartile2 -2.26177329 1.2794427 -1.76778000 0.0770976894
th quartile2
              1.02964461
                         1.1294534 0.91163091 0.3619630469
min3
             -0.49866583 0.1201120 -4.15167344 0.0000330053
                         0.1609498 3.74961668 0.0001771051
max3
              0.60350006
mean3
             -0.25697481
                         0.7172710 - 0.35826740 0.7201432122
median3
              0.16894689 0.2271864 0.74364869 0.4570890390
```

std2

-4.30500600

3.1576550 -1.36335540 0.1727705311

```
std3
             -1.90886550 0.5211784 -3.66259506 0.0002496731
one quartile3 -0.37000835
                        0.2151776 -1.71954898 0.0855144569
th quartile3
             0.32253862
                        0.2893898 1.11454736 0.2650444371
min4
             -4.82808485 2.7822029 -1.73534606 0.0826795284
max4
             1.19962363 0.3746075 3.20234828 0.0013631209
mean4
             4.00799862
                        2.6767094 1.49736038 0.1342995115
median4
             -2.81492617
                        1.0866045 -2.59057094 0.0095816869
std4
             -6.90342080
                        2.2938142 -3.00958151 0.0026160787
one quartile4 -1.70781364
                         1.0555303 -1.61796746 0.1056696099
th quartile4
            -0.11056864
                        0.8057500 -0.13722450 0.8908533481
min5
                        0.1526507 0.28690711 0.7741834490
             0.04379656
max5
             0.69524107
                        0.2207096 3.15002691 0.0016325543
                        0.8978573 -2.75155287 0.0059313445
mean5
             -2.47050193
median5
             0.75632845 0.2747474 2.75281357 0.0059085532
std5
             -1.00545491
                        0.6243634 -1.61036813 0.1073175145
one quartile5 0.54028130 0.3002087 1.79968589 0.0719102509
th quartile5
             min6
             -0.85913518 1.1486059 -0.74798080 0.4544717410
max6
             0.44295274 0.4131915 1.07202783 0.2837075308
mean6
              0.98087913 2.8351463 0.34597125 0.7293643179
median6
             -0.34527765 0.9580512 -0.36039582 0.7185511526
             -3.13541230 2.2268505 -1.40800305 0.1591301665
std6
one quartile6 -0.98833875 1.1524864 -0.85757086 0.3911294715
th quartile6
             0.02836561
                        0.9618938 0.02948934 0.9764743208
p values when for all features when 1 = 19
               Estimate Std. Error
                                     z value
                                                Pr(>|z|)
             3.45548547 0.8968469 3.8529266 1.167144e-04
(Intercept)
             -0.30877975 0.1498441 -2.0606737 3.933418e-02
min1
              max1
             -1.13837041 0.8765226 -1.2987348 1.940350e-01
mean1
median1
             -0.26229198 0.2762285 -0.9495473 3.423424e-01
std1
             -1.65024206 0.7435097 -2.2195301 2.645069e-02
                        0.2602111 0.2987248 7.651500e-01
one quartile1 0.07773151
th quartile1
             min2
                        1.3510619 -2.3682494 1.787249e-02
```

0.61588463 0.5190295 1.1866082 2.353822e-01

0.61499208 0.3005490 2.0462292 4.073382e-02

1.53805583 0.3451323 4.4564238 8.333822e-06

-0.46191756 2.4603731 -0.1877429 8.510782e-01

-0.33519045 0.9951374 -0.3368283 7.362463e-01

th quartile2 -0.95005319 1.1402310 -0.8332112 4.047256e-01

one quartile3 -0.24113634 0.2309417 -1.0441436 2.964189e-01

3.1780517 1.4122001 1.578911e-01

1.0443863 -0.9360880 3.492279e-01 2.6663857 -2.0648940 3.893303e-02

1.2675468 -2.5974097 9.392981e-03

0.1220865 -4.0795000 4.513267e-05

0.1544737 3.6273542 2.863404e-04 0.7179909 -0.8935449 3.715654e-01

0.2075016 0.7129617 4.758694e-01 0.5040688 -3.9328227 8.395415e-05

2.2948154 -1.5404235 1.234572e-01

-3.19965157

4.48804488

-0.97763742

-5.50580396

-0.49805191

0.56033092

0.14794067

-1.98241339

-3.53498741

-0.64155707

one quartile2 -3.29233851

max2

std2

min3

max3

mean3

std3

min4

max4

mean4

median4

median3

th quartile3

mean2

median2

```
std4
            -6.57693954 2.0081920 -3.2750551 1.056414e-03
one quartile4 -2.08048468 0.9956236 -2.0896296 3.665108e-02
th quartile4
             0.98560101 0.7608723 1.2953567 1.951972e-01
min5
            -0.33431769 0.1426079 -2.3443135 1.906214e-02
             0.53814346 0.2125941 2.5313193 1.136344e-02
max5
mean5
             0.33765735 0.9222185 0.3661360 7.142636e-01
median5
                        0.2788659 0.6326611 5.269550e-01
             0.17642757
std5
                        0.6376608 -2.3236393 2.014484e-02
            -1.48169357
one quartile5 -0.38826934 0.3032181 -1.2804951 2.003711e-01
th quartile5
                        0.3656262 -0.1244528 9.009568e-01
            -0.04550321
min6
            -2.54389906 1.1819625 -2.1522671 3.137633e-02
max6
             1.03672516 0.4335977 2.3909837 1.680330e-02
             0.86549868 2.8018034 0.3089077 7.573917e-01
mean6
            -0.26125155 1.0402582 -0.2511411 8.017050e-01
median6
std6
            -6.49851850 2.3910281 -2.7178763 6.570240e-03
one quartile6 -1.81634010 1.1658443 -1.5579611 1.192425e-01
             0.88235612 0.9656019 0.9137887 3.608279e-01
th quartile6
p values when for all features when 1 = 20
               Estimate Std. Error
                                    z value
                                               Pr(>|z|)
(Intercept)
             3.15789080 0.8564960
                                  3.6869883 2.269238e-04
min1
            -0.59349891 0.2418174 -2.4543270 1.411485e-02
max1
             0.86374044 0.3007262 2.8721820 4.076481e-03
mean1
            -1.20725992 1.1905338 -1.0140493 3.105592e-01
median1
             0.12667870 0.3383544 0.3743965 7.081093e-01
            -2.94077313 0.9617952 -3.0575876 2.231264e-03
std1
one quartile1 -0.34961042 0.3624966 -0.9644516 3.348196e-01
             th quartile1
min2
            -1.78849141 1.2505777 -1.4301322 1.526791e-01
max2
             1.03111895 0.5927190 1.7396422 8.192186e-02
                        3.8785456 0.5132430 6.077814e-01
mean2
             1.99063618
median2
            -2.26759035 1.2828202 -1.7676603 7.711772e-02
                        2.8506652 -2.2196512 2.644246e-02
std2
            -6.32748221
one quartile2 -2.54485520 1.4627267 -1.7398023 8.189374e-02
th quartile2 1.11168020 1.2218164 0.9098586 3.628971e-01
min3
            -0.66568069 0.1354952 -4.9129453 8.971833e-07
             max3
            -1.64920383 0.8416012 -1.9596026 5.004226e-02
mean3
median3
             std3
            -3.23494857 0.5845175 -5.5343916 3.123106e-08
one quartile3 -0.38563634 0.2405462 -1.6031695 1.088972e-01
th quartile3
             1.18334386  0.3502526  3.3785438  7.287083e-04
                        2.2688624 -2.2260222 2.601269e-02
min4
            -5.05053824
                        0.3919960 4.0512201 5.095125e-05
max4
             1.58806206
                        2.7344670 1.1261677 2.600945e-01
mean4
             3.07946843
median4
            -2.12427189
                        1.0951620 -1.9396874 5.241769e-02
std4
            -8.68117526 2.2690371 -3.8259293 1.302797e-04
one quartile4 -3.02834322 1.1348971 -2.6683856 7.621672e-03
th quartile4
             min5
            -0.02318920 0.1543870 -0.1502018 8.806054e-01
max5
             0.27474047 0.2196353 1.2508939 2.109732e-01
             0.17765522 0.9463956 0.1877177 8.510979e-01
mean5
             median5
```

```
std5
              0.11113492
                          0.6540200 0.1699259 8.650684e-01
one quartile5 0.17308849
                           0.3080325 0.5619163 5.741730e-01
th quartile5 -0.36550971
                           0.3463258 -1.0553928 2.912457e-01
                           1.1026779 -1.8416478 6.552668e-02
min6
             -2.03074430
                          0.4417317 0.9390904 3.476843e-01
max6
              0.41482600
              6.57153319
                           3.2833001 2.0015025 4.533827e-02
mean6
median6
             -0.89868301
                           1.1036720 -0.8142664 4.154924e-01
              -5.67366901
                           2.3259591 -2.4392815 1.471650e-02
std6
one quartile6 -3.03514166
                           1.3062496 -2.3235541 2.014940e-02
                           1.0653351 -1.4353584 1.511850e-01
th quartile6 -1.52913766
```

### In [39]:

#### In [40]:

```
pse_acc_9 = list()
for i in range(20):
    i=i+1
    createVar['pse_clf_'+str(i)] = LogisticRegression(random_state = 0)
    createVar['pse_clf_'+str(i)].fit( createVar['pse_9'+str(i)],createVar['y_'+s
tr(i)].ravel())
    createVar['pse_y_pred_'+str(i)]= createVar['pse_clf_'+str(i)].predict(create
Var['pse_9'+str(i)])
    createVar['pse_test_acc_'+str(i)]=accuracy_score(createVar['y_'+str(i)],createVar['pse_y_pred_'+str(i)])
    pse_acc_9.append(createVar['pse_test_acc_'+str(i)])
```

#### In [41]:

```
for i in range (20):
    i=i+1
    print("use the selected 9 features in d)i, the predicted class for training
set when l = "+str(i)+"is:")
    print( createVar['pse_y_pred_'+str(i)])
    print( "test accuracy when l = "+str(i)+"is:")
    print( createVar['pse_test_acc_'+str(i)])
```

use the selected 9 features in d)i, the predicted class for training set when l = lis:

```
0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0
. 0.
test accuracy when 1 = 1is:
0.8840579710144928
use the selected 9 features in d)i, the predicted class for training
set when 1 = 2is:
[0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 1. 1. 1. 0. 0. 0. 0. 0. 0
. 0.
. 0.
. 0.
. 0.
test accuracy when 1 = 2is:
0.8840579710144928
use the selected 9 features in d)i, the predicted class for training
set when 1 = 3is:
. 0.
. 0.
. 0.
. 0.
0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0
. 0.
. 0.
0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0
test accuracy when 1 = 3is:
0.8695652173913043
use the selected 9 features in d)i, the predicted class for training
set when l = 4is:
. 0.
. 0.
. 0.
. 1.
```

```
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0.]
test accuracy when 1 = 4is:
0.8586956521739131
use the selected 9 features in d)i, the predicted class for training
set when l = 5is:
. 0.
0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 1. 0. 1. 1. 0. 0. 1. 0. 0. 0. 0. 0
. 0.
. 0.
. 0.
. 1.
0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0
. 0.
. 0.
0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0
. 0.
. 0.
. 0.
. 0.
. 0.
0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0
. 0.
. 0.
0. 0. 0. 0. 0. 0. 0. 0.]
test accuracy when 1 = 5is:
0.8724637681159421
use the selected 9 features in d)i, the predicted class for training
set when 1 = 6is:
```

```
. 0.
0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 1. 1
. 0.
. 0.
. 0.
. 0.
. 1.
0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 1. 0. 0. 0. 0. 0. 0. 0
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
0. 0. 0. 0. 0. 0.]
test accuracy when 1 = 6is:
0.8695652173913043
use the selected 9 features in d)i, the predicted class for training
set when l = 7is:
. 0.
0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0
. 0.
. 0.
. 0.
. 0.
. 0.
. 1.
0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0
```

```
. 0.
. 0.
1. 0. 0. 1. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
0. 0. 0.]
test accuracy when 1 = 7is:
0.8633540372670807
use the selected 9 features in d)i, the predicted class for training
set when 1 = 8is:
. 0.
. 0.
0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 1. 1. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0
. 0.
. 0.
. 0.
. 0.
. 0.
. 1.
. 0.
. 0.
. 0.
```

. 0.

```
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.]
test accuracy when 1 = 8is:
0.8659420289855072
use the selected 9 features in d)i, the predicted class for training
set when l = 9is:
. 0.
. 1.
0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 1. 0. 1. 0. 1. 1. 0
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
```

```
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
test accuracy when 1 = 9is:
0.8743961352657005
use the selected 9 features in d)i, the predicted class for training
set when l = 10is:
. 0.
. 0.
. 1.
0. 0. 0. 1. 1. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 1.
. 0.
```

. 0.

0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 0

```
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
test accuracy when 1 = 10is:
0.8695652173913043
use the selected 9 features in d)i, the predicted class for training
set when l = 11is:
. 0.
. 0.
0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0
. 0.
0. 0. 0. 0. 0. 0. 0. 1. 0. 1. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0
. 0.
. 0.
. 0.
. 0.
. 0.
```

```
. 0.
. 1.
. 0.
. 0.
. 0.
. 0.
. 0.
0. 0. 0. 1. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
test accuracy when 1 = 11is:
0.8669301712779973
use the selected 9 features in d)i, the predicted class for training
set when l = 12is:
```

. 0.

```
. 0.
0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0
. 0.
. 0.
0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 1.
. 0.
. 0.
. 0.
. 0.
. 0.
0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 1. 0. 0. 0. 0
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
```

```
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0.]
test accuracy when 1 = 12is:
0.8683574879227053
use the selected 9 features in d)i, the predicted class for training
set when l = 13is:
. 0.
. 0.
. 0.
1. 0. 1. 1. 1. 1. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 1.
. 0.
0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0
. 0.
. 0.
. 0.
```

```
. 0.
0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
0. 0. 0. 0. 0. 0. 0. 0.]
test accuracy when 1 = 13is:
0.8706800445930881
use the selected 9 features in d)i, the predicted class for training
set when l = 14is:
. 0.
. 0.
. 0.
. 0.
0. 0. 1. 0. 1. 0. 0. 0. 0. 1. 0. 1. 1. 0. 0. 0. 0. 0. 1. 0. 0
```

```
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 1.
. 0.
0. 0. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 1. 0. 0. 0. 0. 0
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
```

```
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
. 0.
0. 0. 0. 0. 0. 0.]
test accuracy when 1 = 14is:
0.8726708074534162
use the selected 9 features in d)i, the predicted class for training
set when l = 15is:
[0. \ 0. \ 0. \ \dots \ 0. \ 0. \ 0.]
test accuracy when 1 = 15is:
0.8705314009661835
use the selected 9 features in d)i, the predicted class for training
set when l = 16is:
[0. 0. 0. ... 0. 0. 0.]
test accuracy when 1 = 16is:
0.865036231884058
use the selected 9 features in d)i, the predicted class for training
set when l = 17is:
[0. \ 0. \ 0. \ \dots \ 0. \ 0. \ 0.]
test accuracy when 1 = 17is:
0.8695652173913043
use the selected 9 features in d)i, the predicted class for training
set when l = 18is:
[0. \ 0. \ 0. \ \dots \ 0. \ 0. \ 0.]
test accuracy when 1 = 18is:
0.8695652173913043
use the selected 9 features in d)i, the predicted class for training
set when l = 19is:
[0. 0. 0. ... 0. 0. 0.]
test accuracy when 1 = 19is:
0.8680396643783371
use the selected 9 features in d)i, the predicted class for training
set when 1 = 20is:
[0. \ 0. \ 0. \ \dots \ 0. \ 0. \ 0.]
test accuracy when 1 = 20is:
0.863768115942029
```

```
In [42]:
print("Using the selected 9 features, the accuracy is max when 1 = "+str(pse acc
9 .index(max(pse acc 9 ))+1))
print("which is " +str(max(pse acc 9 )))
Using the selected 9 features, the accuracy is max when l=1
which is 0.8840579710144928
In [44]:
from sklearn.model selection import StratifiedKFold
from sklearn.metrics import f1 score
In [601]:
import warnings
warnings.filterwarnings('ignore')
In [602]:
#assuem select 10 features, use cv to determine the best 1 with best 10 features
score report = list()
for l in range(20):
    1=1+1
    train X = createVar['df bi '+str(1)].iloc[:,0:-1]
    train Y = createVar['df bi '+str(1)]['label']
    model=LogisticRegression()
    cv=StratifiedKFold(n splits=5,shuffle=False)
    scorelist = list()
    k=0
    for train id, cv id in cv.split(train_X,train_Y):
        k=k+1
        createVar['train id '+str(l)+' '+str(k)]=train id
        x train k, X cv = train X.loc[train id], train X.loc[cv id]
        y train k, y cv = train Y.loc[train id], train Y.loc[cv id]
        rfe=RFE(model, 10)
        rfe=rfe.fit(x train k,y train k)
        createVar['sf list '+str(l)+' '+str(k)]=list()
        for i in range(len(rfe.support )):
            if rfe.support [i]==True:
                createVar['sf_list_'+str(l)+'_'+str(k)].append(i)
        y predict=model.fit(x train k[x train k.columns[ createVar['sf list '+st
r(1)+'_'+str(k)]]],
                            y_train_k).predict(X_cv[X_cv.columns[ createVar['sf_
list '+str(l)+' '+str(k)]]])
        scorelist.append(f1 score(y cv, y predict,average = 'weighted'))
    #print(1,scorelist)
    score report.append(scorelist)
```

```
idx=0
mx=0
for i in range(20):
    a = np.mean(score_report[i])
    if mx < a :
        mx=a
        idx=i
    else:
        continue
In [604]:
idx2=0
mx=0
for i in range(5):
    a=score_report[idx][i]
    if mx < a :
        mx=a
        idx2=i
    else:
        continue
In [606]:
print("by using 5-folds, the accuracy reach max when l ="+str(idx+1))
by using 5-folds, the accuracy reach max when l=1
In [639]:
score_report[0]
Out[639]:
[0.9180952380952382,
 0.6938775510204083,
 0.8571428571428571,
 0.9180952380952382,
 0.87762237762237761
```

In [603]:

```
In [608]:
for i in range(5):
    i=i+1
    print(createVar['signif list '+str(1)+' '+str(i)])
[6, 8, 14, 15, 18, 20, 29, 32, 33, 34]
[0, 3, 6, 8, 14, 15, 19, 20, 29, 33]
[6, 8, 14, 19, 20, 22, 28, 29, 31, 33]
[6, 14, 15, 18, 19, 20, 28, 29, 33, 36]
[1, 6, 8, 14, 15, 19, 20, 28, 29, 33]
In [609]:
idx2=idx2+1
idx=idx+1
In [610]:
best features=createVar['signif list '+str(idx)+' '+str(idx2)]
In [611]:
best features
Out[611]:
[6, 8, 14, 15, 18, 20, 29, 32, 33, 34]
In [54]:
col=['min1', 'max1', 'mean1', 'median1', 'std1', 'one quartile1', 'th quartile1',
                                                        'min2','max2','mean2','medi
an2', 'std2', 'one quartile2', 'th quartile2',
                                                        'min3', 'max3', 'mean3', 'medi
an3', 'std3', 'one quartile3', 'th quartile3',
                                                        'min4', 'max4', 'mean4', 'medi
an4', 'std4', 'one quartile4', 'th quartile4',
                                                        'min5','max5','mean5','medi
an5', 'std5', 'one quartile5', 'th quartile5',
                                                        'min6','max6','mean6','medi
an6', 'std6', 'one quartile6', 'th quartile6',
```

```
In [614]:
print("the best features are:")
for i in range(10):
    print(col[best features[i]])
the best features are:
th quartile1
max2
min3
max3
std3
th_quartile3
max5
std5
one quartile5
th quartile5
In [619]:
# extract best features from the best 1
df 10 = dataset 1[:,best features]
df new dataset 10 = np.column_stack((df_10 ,y_1))
df b 10 = pd.DataFrame(df new dataset 10,columns = ['th quartile1','max2','min3'
,'max3','std3','th_quartile3',
                                                      'max5', 'std5', 'one quartile5
','th quartile5','label'])
acc 10 = list()
clf = LogisticRegression(random state = 0)
clf.fit(df_10,y_1.ravel())
y pred 10= clf.predict(df 10)
acc 10 =accuracy score(y 1,y pred 10)
```

```
In [620]:
```

print("the accuracy of the moldel when train accuracy is maximum is: "+str(acc\_1 0))

the accuracy of the moldel when train accuracy is maximum is: 0.9420 289855072463

```
print("the predicted classification is:")
print(y pred 10)
the predicted classification is:
[1. 0. 1. 0. 0. 1. 1. 1. 1. 0. 0. 1. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0
. 0.
In [622]:
print("Apparently, the accuracy calculated by the right way is bigger than which
calculated by the wrong way. Thus we can't determin how many features and what f
eatures before using cross validation to determin the best 1, we should use cros
s validation to find the best features.")
Apparently, the accuracy calculated by the right way is bigger than
which calculated by the wrong way. Thus we can't determin how many f
eatures and what features before using cross validation to determin
the best 1, we should use cross validation to find the best features
In [60]:
#d)iv every testdata need a empty array to store 42-feartures, n pieces n*42
for i in range(20):
   i=i+1
   createVar['dataset2 '+str(i)]=np.empty(shape=[0, 42])
In [61]:
#split every test data(from 1 to 19) into n pieces, save into q1 to q19, each qi
have n dataframs. q are tuples
def finaldata2(n):
   for i in range(num test):
       createVar['q'+str(i)]= splitdata(createVar['testdata'+str(i)],n)
   for i in range(num_test):
       i=i+1
       for j in range(n):
           j=j+1
           createVar['dataset2 '+str(n)] = np.concatenate((createVar['dataset2
'+str(n)],
                                                       give7features(create
Var['q'+str(i)][j-1])),axis=0)
```

In [621]:

```
In [62]:
for i in range(20):
    i=i+1
    finaldata2(i)
In [625]:
t 1= np.zeros(shape=(1,19))
for i in range(0,4):
    t 1[0,i]=1
t 1 = t 1.T
In [624]:
from sklearn.metrics import confusion matrix
print("the confusion matrix for train data:")
confusion matrix(y 1, y pred 10)
the confusion matrix for train data:
Out[624]:
array([[59, 1],
       [ 3, 6]])
In [627]:
print("the confusion matrix for test data:")
confusion_matrix(t_1, clf.fit(df_10,y_1.ravel()).predict(dataset2_1[:,best_featu
res]))
the confusion matrix for test data:
Out[627]:
array([[15, 0],
       [0, 4]]
In [628]:
from ggplot import *
from sklearn import metrics
In [629]:
probs = clf.predict proba(df 10)
preds = probs[:,1]
fpr, tpr, threshold = metrics.roc_curve(y_1, preds)
roc auc = metrics.auc(fpr, tpr)
```

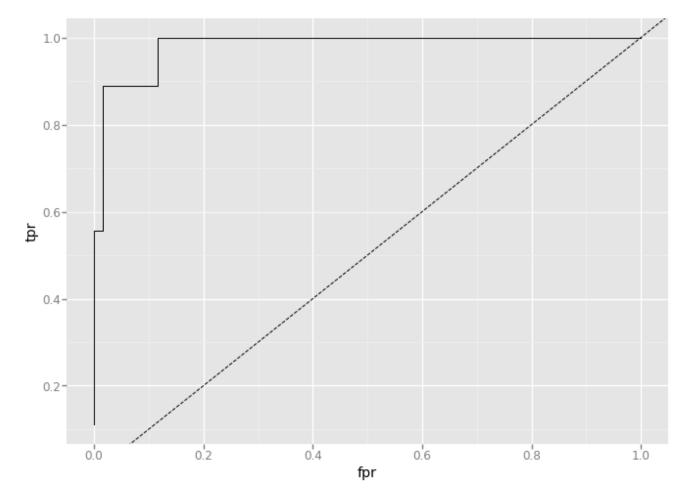
```
In [630]:
```

```
df = pd.DataFrame(dict(fpr = fpr, tpr = tpr))
```

# In [635]:

```
print("ROC for train data:")
ggplot(df, aes(x = 'fpr', y = 'tpr')) + geom_line() + geom_abline(linetype = 'da shed')
```

### ROC for train data:



Out[635]:

<ggplot: (7024630571)>

## In [636]:

```
from sklearn.metrics import roc_auc_score
auc=roc_auc_score(y_1, clf.decision_function(df_10))
print("auc for train data is "+str(auc))
```

auc for train data is 0.9814814814814814

Refit with pruned set of features:
Optimization terminated successfully.

print("summary", result.summary2())

Current function value: 0.097756

Iterations 13

logit\_model=sm.Logit(y,x)
result=logit model.fit()

Results: Logit summary \_\_\_\_\_\_ Model: Logit No. Iterations: 13.0000 Dependent Variable: label Pseudo R-squared: 0.748 2018-07-01 12:56 AIC: Date: 33.4903 No. Observations: 69 55.8314 Log-Likelihood: Df Model: 9 -6.745259 Df Residuals: LL-Null: -26.718Scale: Converged: 1.0000 1.0000 \_\_\_\_\_ Coef. Std.Err. P> | z | [0.025 0.975]  $0.6642 - 1.4337 \ 0.1516 - 2.2541 \ 0.3495$ -0.9523 th quartile1 -1.2553 1.1157 -1.1252 0.2605 -3.4420 0.9313 max2 min3 -0.6225  $0.4145 - 1.5017 \ 0.1332 - 1.4350 \ 0.1900$ max3 1.7732 1.2262 1.4461 0.1482 -0.6301 4.1766 std3 -0.2923 1.3474 -0.2169 0.8283 -2.9332 2.3486 1.9900 -1.2948 0.1954 -6.4769 1.3237 th quartile3 -2.5766 0.5591 1.7795 0.0752 -0.1009 2.0909 max5 0.9950 std5 4.5550 0.2063 0.8365 -7.9878 9.8673 0.9397 one quartile5 2.3130 0.3391 0.7345 -3.7490 5.3180 0.7845 1.8827 -0.0787 0.9372 -3.8383 3.5418 th quartile5 -0.1483

\_\_\_\_\_\_

```
#d)v
x test = dataset2 1[:,best features]
clf.fit(df_10,y_1.ravel())
y pr=clf.predict(x test)
test_acc=accuracy_score(t_1,y_pr)
print("the predicted result in test set are " ,y_pr)
the predicted result in test set are [1. 1. 1. 1. 0. 0. 0. 0. 0. 0.
0. 0. 0. 0. 0. 0. 0. 0. 0. 0.
In [641]:
print("test accuracy is: ",test acc)
print("test accuracy is bigger than the max cross validation accuracy which is "
+str(max(score report[0])))
test accuracy is:
test accuracy is bigger than the max cross validation accuracy which
is 0.9180952380952382
In [74]:
#d)vi
print("if i choose 10 features, no well-separated occured")
if i choose 10 features, no well-separated occured
In [643]:
#d)vii
print("the confusion matrix from train data:")
print(confusion_matrix(y_1, y_pred_10))
print("it's imbalanced due to the class'0' is even more than 5 times of class'1'
")
the confusion matrix from train data:
[[59
     1]
[ 3 6]]
it's imbalanced due to the class'0' is even more than 5 times of cla
ss'1'
In [644]:
from sklearn.model selection import train test split
from sklearn.metrics import recall score
from imblearn.over sampling import SMOTE
In [645]:
```

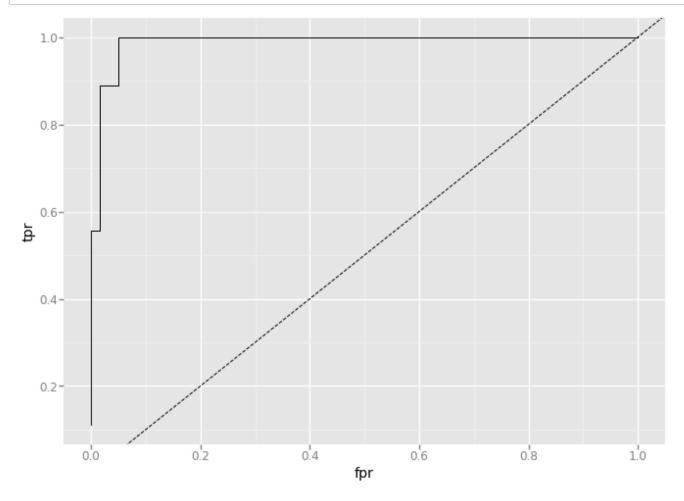
xt, xv, yt,yv =train\_test\_split(df\_10,y\_1,test\_size =.1,random\_state=12)

In [637]:

```
In [646]:
sm=SMOTE(random state=12,ratio=1.0)
xt r,yt r=sm.fit sample(xt,yt.ravel())
In [647]:
log2=LogisticRegression()
log2.fit(xt r,yt r)
Out[647]:
LogisticRegression(C=1.0, class weight=None, dual=False, fit interce
pt=True,
         intercept scaling=1, max iter=100, multi class='ovr', n jo
bs=1,
         penalty='12', random state=None, solver='liblinear', tol=0
.0001,
         verbose=0, warm start=False)
In [648]:
print("test accuracy when applying SMOTE is: ",accuracy_score(y_1,log2.predict(d
f 10)))
test accuracy when applying SMOTE is:
                                    0.9565217391304348
In [649]:
print("the confusion matrix from train data after SMOTE:")
confusion matrix(y 1, log2.predict(df 10))
the confusion matrix from train data after SMOTE:
Out[649]:
array([[57, 3],
      [ 0, 9]])
In [650]:
log2.predict(dataset2_1[:,best_features])
Out[650]:
., 0.,
      0., 0.])
```

```
In [651]:
```

```
probs = log2.predict_proba(dataset_1[:,best_features])
preds = probs[:,1]
fpr, tpr, threshold = metrics.roc_curve(y_1, preds)
roc_auc = metrics.auc(fpr, tpr)
df = pd.DataFrame(dict(fpr = fpr, tpr = tpr))
ggplot(df, aes(x = 'fpr', y = 'tpr')) + geom_line() + geom_abline(linetype = 'da shed')
```



```
Out[651]:
```

<ggplot: (7565875895)>

# In [653]:

```
auc2=roc_auc_score(y_1, log2.decision_function(df_10))
print("auc after SMOTE is "+str(auc2))
```

auc after SMOTE is 0.98888888888888888

```
In [95]:
#e)i
from sklearn import preprocessing
import numpy as np
for i in range(20):
    i=i+1
        createVar['dataset_norm_'+str(i)] = preprocessing.scale(createVar['dataset_'
+str(i)])

In [160]:

for i in range(20):
    i=i+1
    createVar['dataset2_norm_'+str(i)] = preprocessing.scale(createVar['dataset2__'+str(i)])

In [189]:
for i in range(20):
```

```
for i in range(20):
    i=i+1
    createVar['t_'+str(i)]= np.zeros(shape=(1,19*i))
for i in range(20):
    i=i+1
    for j in range(0,4*i):
        createVar['t_'+str(i)][0,j]=1

for i in range(20):
    i=i+1
    createVar['t_'+str(i)] = createVar['t_'+str(i)].T
```

```
In [654]:
```

```
from sklearn.cross_validation import train_test_split
from sklearn.cross_validation import train_test_split, KFold
from sklearn.linear_model import LinearRegression, Lasso, Ridge
```

```
In [289]:
```

```
from sklearn.linear_model import LogisticRegressionCV
from sklearn.model_selection import cross_validate
from sklearn.cross_validation import cross_val_score
from sklearn import model_selection
```

```
for l in range(20):
    1=1+1
    train X = createVar['dataset norm '+str(1)]
    train_Y = createVar['y_'+str(1)]
    model=LogisticRegressionCV(penalty='11', solver='liblinear',max iter=200)
    scores = model_selection.cross_val_score(model, train_X,train_Y.ravel(), cv=
5)
    score report.append(np.mean(scores))
In [657]:
score_report
Out[657]:
[0.8703296703296702,
 0.8341269841269842,
 0.8696864111498257,
0.855064935064935,
 0.8376811594202899,
 0.8382603585071996,
 0.838659793814433,
 0.8514004914004915,
 0.8340903225806452,
 0.8565217391304347,
 0.8550975949808295,
 0.8527053669222344,
 0.8561638733705772,
 0.8509160835425458,
 0.8492753623188406,
 0.852373508844097,
 0.855100927441353,
 0.8478138359891177,
 0.8504832670594723,
 0.8550724637681159
In [658]:
print("Using L1-penalized logistic regression, the best l is: ", score report.ind
ex(max(score_report))+1)
Using L1-penalized logistic regression, the best 1 is:
```

In [655]:

score report = list()

```
In [659]:
```

The accuracy when use L1 penalty to classify 2 classes is: 1.0

### In [660]:

print("Compared to p-value selection, L1 perform better. Because in previous met hod, it is almost impossible to do cross validation for all possible combination s of different amount of features, however, using L1, it can somehow check all p ossibilities and give the same result as p-value do.")

Compared to p-value selection, L1 perform better. Because in previou s method, it is almost impossible to do cross validation for all possible combinations of different amount of features, however, using L 1, it can somehow check all possibilities and give the same result a s p-value do.

#### In [370]:

```
for i in range(69):
   i=i+1
   createVar['ym '+str(i)]= np.zeros(shape=(1,69*i))
for i in range(20):
    i=i+1
    for j in range(0,5*i):
        createVar['ym_'+str(i)][0,j]=1
    for j in range(5*i,9*i):
        createVar['ym '+str(i)][0,j]=2
    for j in range(9*i,21*i):
        createVar['ym_'+str(i)][0,j]=3
    for j in range(21*i,33*i):
        createVar['ym '+str(i)][0,j]=4
    for j in range(33*i,45*i):
        createVar['ym_'+str(i)][0,j]=5
    for j in range(45*i,57*i):
        createVar['ym '+str(i)][0,j]=6
    for j in range(57*i,69*i):
        createVar['ym_'+str(i)][0,j]=7
for i in range(20):
   i=i+1
   createVar['ym '+str(i)] = createVar['ym '+str(i)].T
```

In [371]:

```
for i in range(20):
    i=i+1
   createVar['tm '+str(i)]= np.zeros(shape=(1,19*i))
for i in range(20):
    i=i+1
    for j in range(0,2*i):
        createVar['tm_'+str(i)][0,j]=1
    for j in range(2*i,4*i):
        createVar['tm_'+str(i)][0,j]=2
    for j in range(4*i,7*i):
        createVar['tm '+str(i)][0,j]=3
    for j in range(7*i,10*i):
        createVar['tm '+str(i)][0,j]=4
    for j in range(10*i,13*i):
        createVar['tm_'+str(i)][0,j]=5
    for j in range(13*i,16*i):
       createVar['tm_'+str(i)][0,j]=6
    for j in range(16*i,19*i):
        createVar['tm_'+str(i)][0,j]=7
for i in range(20):
    i=i+1
   createVar['tm '+str(i)] = createVar['tm '+str(i)].T
```

```
In [530]:
```

```
score_report2 = list()
for l in range(20):
    l=1+1
    train_X = createVar['dataset_norm_'+str(l)]
    train_Y = createVar['ym_'+str(l)]
    model2=LogisticRegressionCV(penalty='11', solver='saga',multi_class='multino mial')
    scores = model_selection.cross_val_score(model, train_X,train_Y.ravel(), cv=
4)
    score_report2.append(np.mean(scores))
    print (l)
```

# Out[661]: [0.5081699346405228, 0.49264705882352944, 0.4686085972850679, 0.4891304347826087, 0.5333132852178563, 0.475658140403286, 0.4223829201101928, 0.5072463768115941, 0.47336641852770883, 0.4825077295335394, 0.4545182400445559, 0.4070048309178744, 0.40251984126984125, 0.4202573642879188, 0.4280177187153932, 0.4003623188405797, 0.4058415174943698, 0.4266958821698994, 0.4698198702170508,

0.40072463768115946]

### In [662]:

In [661]:

score\_report2

print("Using L1-penalized logistic regression to classifiy 6 classes, the best 1
is: ",score\_report2.index(max(score\_report2))+1)

Using L1-penalized logistic regression to classifiy 6 classes, the b est l is: 5

```
In [683]:
train X =
          createVar['dataset '+str(score report2.index(max(score report2))+1)]
train Y = createVar['ym '+str(score report2.index(max(score report2))+1)]
model2=LogisticRegressionCV(penalty='l1', solver='saga', multi class='multinomial
')
y true= createVar['tm '+str(score report2.index(max(score report2))+1)]
y_pred=model2.fit(train_X ,train_Y.ravel()).predict(createVar['dataset2_'+str(sc
ore_report2.index(max(score_report2))+1)])
y_score=model2.predict_proba(createVar['dataset2_'+str(score_report2.index(max(s
core report2))+1)])
print("The accuracy when use L1 penalty to classify 6 classes is : ", accuracy sco
re(y true, y pred))
from sklearn.metrics import classification report
print ("classification report(left: labels):")
print (confusion matrix(y true,y pred))
The accuracy when use L1 penalty to classify 6 classes is: 0.747368
4210526316
classification_report(left: labels):
[ 6
     1
        3
           0 0
                 0
                    0 ]
[ 1
     3
        2 0 3
                 0
                    1]
 0
     0 15 0 0 0
                    0]
 0
     0 0 12 1 2
                    0]
0 ]
     0 0 2 11 2
                    0 ]
     0 0 2 4
                 9 0]
 0
 0
     0
        0 0 0
                 0 15]]
In [664]:
n classes=7
```

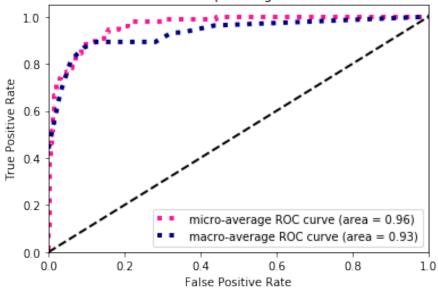
from scipy import interp

from sklearn.metrics import roc curve, auc

In [701]:

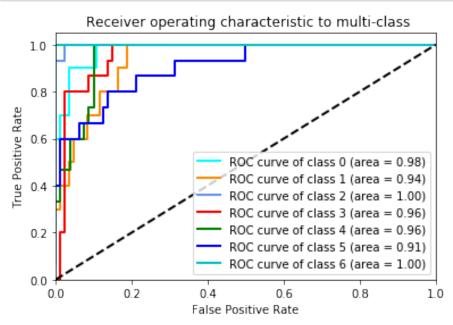
```
from sklearn.preprocessing import label binarize
y = label binarize(y true, classes=[1,2,3,4,5,6,7])
fpr["micro"], tpr["micro"], = roc curve(y.ravel(), y score.ravel())
roc auc["micro"] = auc(fpr["micro"], tpr["micro"])
all fpr = np.unique(np.concatenate([fpr[i] for i in range(n classes)]))
# Then interpolate all ROC curves at this points
mean tpr = np.zeros like(all fpr)
for i in range(n classes):
    mean tpr += interp(all fpr, fpr[i], tpr[i])
# Finally average it and compute AUC
mean tpr /= n classes
fpr["macro"] = all_fpr
tpr["macro"] = mean tpr
roc auc["macro"] = auc(fpr["macro"], tpr["macro"])
# Plot all ROC curves
plt.figure()
plt.plot(fpr["micro"], tpr["micro"],
         label='micro-average ROC curve (area = {0:0.2f})'
               ''.format(roc auc["micro"]),
         color='deeppink', linestyle=':', linewidth=4)
plt.plot(fpr["macro"], tpr["macro"],
         label='macro-average ROC curve (area = {0:0.2f})'
               ''.format(roc auc["macro"]),
         color='navy', linestyle=':', linewidth=4)
plt.plot([0, 1], [0, 1], 'k--', lw=lw)
plt.xlim([0.0, 1.0])
plt.ylim([0.0, 1.05])
plt.xlabel('False Positive Rate')
plt.ylabel('True Positive Rate')
plt.title('Some extension of Receiver operating characteristic to multi-class')
plt.legend(loc="lower right")
plt.show()
```

# Some extension of Receiver operating characteristic to multi-class



In [685]:

```
from sklearn.metrics import roc curve, auc
from itertools import cycle
import matplotlib.pyplot as plt
fpr = dict()
tpr = dict()
roc auc = dict()
for i in range(7):
    fpr[i], tpr[i], _ = roc_curve(y[:, i], y_score[:, i])
    roc_auc[i] = auc(fpr[i], tpr[i])
lw=2
colors = cycle(['aqua', 'darkorange', 'cornflowerblue','r','g','b','c'])
for i, color in zip(range(7), colors):
    plt.plot(fpr[i], tpr[i], color=color, lw=lw,
             label='ROC curve of class {0} (area = {1:0.2f})'
             ''.format(i, roc auc[i]))
plt.plot([0, 1], [0, 1], 'k--', lw=lw)
plt.xlim([0.0, 1.0])
plt.ylim([0.0, 1.05])
plt.xlabel('False Positive Rate')
plt.ylabel('True Positive Rate')
plt.title(' Receiver operating characteristic to multi-class')
plt.legend(loc="lower right")
plt.show()
```



```
In [686]:
score report3 = list()
from sklearn.naive bayes import GaussianNB
for 1 in range(20):
    1=1+1
    train_X = createVar['dataset_norm_'+str(1)]
    train Y = createVar['ym '+str(1)]
    gnb = GaussianNB()
    scores = model_selection.cross_val_score(gnb , train_X,train_Y.ravel(), cv=4
)
    score report3.append(np.mean(scores))
In [687]:
score report3
Out[687]:
[0.6086601307189543,
 0.5802521008403362,
 0.5462858220211162,
0.5652173913043479,
 0.5853047313552526,
 0.5553584764749813,
 0.5630337465564739,
 0.5489130434782608,
 0.5153122415219189,
 0.5200631805350182,
 0.5559245335561125,
 0.5289855072463768,
 0.522777777777778,
 0.4999142690579884,
 0.526499506150669,
 0.5181159420289855,
 0.4969439994427805,
 0.51202676070947,
 0.5369280040277468,
 0.51304347826086961
In [688]:
print("Using Gausian Naive Bayes to classifiy 6 classes, the best 1 is: ", score
report3.index(max(score report3))+1)
```

Using Gausian Naive Bayes to classifiy 6 classes, the best 1 is:

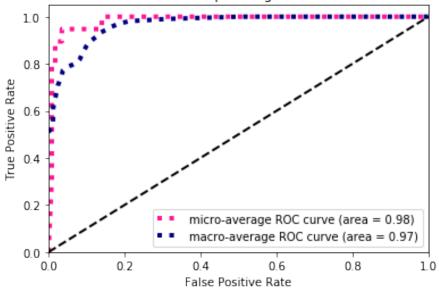
1

```
In [689]:
train X = createVar['dataset '+str(score report3.index(max(score report3))+1)]
train Y = createVar['ym '+str(score report3.index(max(score report3))+1)]
gnb = GaussianNB()
y_true3=createVar['tm_'+str(score_report3.index(max(score_report3))+1)]
y_pred3=gnb.fit(train_X ,train_Y.ravel()).predict(createVar['dataset2_'+str(scor
e report3.index(max(score report3))+1)])
y_score3=gnb.predict_proba(createVar['dataset2_'+str(score_report3.index(max(sco
re_report3))+1)])
print("The accuracy when use Gausian Naive Bayes'to classify 6 classes is : ",acc
uracy_score(y_true3, y_pred3))
The accuracy when use Gausian Naive Bayes'to classify 6 classes is :
0.8947368421052632
In [690]:
print ("classification report(left: labels):")
print (confusion_matrix(y_true3,y_pred3))
classification report(left: labels):
[[2 0 0 0 0 0 0]
[0 1 0 1 0 0 0]
```

[0 0 3 0 0 0 0] [0 0 0 3 0 0 0] [0 0 0 0 2 1 0] [0 0 0 0 0 3 0] [0 0 0 0 0 3]] In [691]:

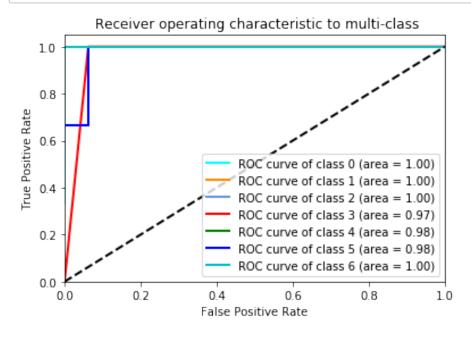
```
from sklearn.preprocessing import label binarize
y3 = label binarize(y true3, classes=[1,2,3,4,5,6,7])
fpr["micro"], tpr["micro"], = roc curve(y3.ravel(), y score3.ravel())
roc auc["micro"] = auc(fpr["micro"], tpr["micro"])
all fpr = np.unique(np.concatenate([fpr[i] for i in range(n classes)]))
# Then interpolate all ROC curves at this points
mean tpr = np.zeros like(all fpr)
for i in range(n classes):
    mean tpr += interp(all fpr, fpr[i], tpr[i])
# Finally average it and compute AUC
mean tpr /= n classes
fpr["macro"] = all_fpr
tpr["macro"] = mean tpr
roc auc["macro"] = auc(fpr["macro"], tpr["macro"])
# Plot all ROC curves
plt.figure()
plt.plot(fpr["micro"], tpr["micro"],
         label='micro-average ROC curve (area = {0:0.2f})'
               ''.format(roc auc["micro"]),
         color='deeppink', linestyle=':', linewidth=4)
plt.plot(fpr["macro"], tpr["macro"],
         label='macro-average ROC curve (area = {0:0.2f})'
               ''.format(roc auc["macro"]),
         color='navy', linestyle=':', linewidth=4)
plt.plot([0, 1], [0, 1], 'k--', lw=lw)
plt.xlim([0.0, 1.0])
plt.ylim([0.0, 1.05])
plt.xlabel('False Positive Rate')
plt.ylabel('True Positive Rate')
plt.title('Some extension of Receiver operating characteristic to multi-class')
plt.legend(loc="lower right")
plt.show()
```

# Some extension of Receiver operating characteristic to multi-class



```
In [692]:
```

```
from sklearn.preprocessing import label binarize
y3 = label binarize(y true3, classes=[1,2,3,4,5,6,7])
from sklearn.metrics import roc curve, auc
from itertools import cycle
import matplotlib.pyplot as plt
fpr = dict()
tpr = dict()
roc auc = dict()
for i in range(7):
    fpr[i], tpr[i], _ = roc_curve(y3[:, i], y_score3[:, i])
    roc_auc[i] = auc(fpr[i], tpr[i])
lw=2
colors = cycle(['aqua', 'darkorange', 'cornflowerblue','r','g','b','c'])
for i, color in zip(range(7), colors):
    plt.plot(fpr[i], tpr[i], color=color, lw=lw,
             label='ROC curve of class {0} (area = {1:0.2f})'
             ''.format(i, roc auc[i]))
plt.plot([0, 1], [0, 1], 'k--', lw=lw)
plt.xlim([0.0, 1.0])
plt.ylim([0.0, 1.05])
plt.xlabel('False Positive Rate')
plt.ylabel('True Positive Rate')
plt.title(' Receiver operating characteristic to multi-class')
plt.legend(loc="lower right")
plt.show()
```



```
In [693]:
from sklearn.naive bayes import MultinomialNB
score report4 = list()
for 1 in range(20):
    1=1+1
    train_X = createVar['dataset_'+str(1)]
    train Y = createVar['ym '+str(1)]
    mnb = MultinomialNB()
    #y_pred = gnb.fit(createVar['dataset_norm_'+str(1)], createVar['ym_'+str(i)]
).predict(createVar['dataset_norm_'+str(1))
    scores = model_selection.cross_val_score(mnb , train_X,train_Y.ravel(), cv=5
)
    score_report4.append(np.mean(scores))
In [694]:
score_report4
Out[694]:
[0.4639928698752228,
0.47431998286571,
0.46007423117709445,
0.47277444273814506,
0.4608695652173913,
0.4592728969279357,
0.47116329274874447,
0.4569510824237589,
0.46276147299769355,
0.4691318467200693,
0.45013696322090535,
0.46306967820464884,
 0.4556291828472279,
0.44734299516908216,
 0.4576096892822731,
0.45584753602282885,
0.45605043255261013,
0.46481895887556257,
0.455072463768116]
```

## In [695]:

print("Using multinomial Naive Bayes to classifiy 6 classes, the best l is: ",s
core\_report4.index(max(score\_report4))+1)

Using multinomial Naive Bayes to classifiy 6 classes, the best 1 is : 2

```
In [696]:

train_X = createVar['dataset_'+str(score_report4.index(max(score_report4))+1)]
train_Y = createVar['ym_'+str(score_report4.index(max(score_report4))+1)]
mnb = MultinomialNB()
y_true4=createVar['tm_'+str(score_report4.index(max(score_report4))+1)]
y_pred4=mnb.fit(train_X ,train_Y.ravel()).predict(createVar['dataset2_'+str(score_report4.index(max(score_report4))+1)])
y_score4=gnb.predict_proba(createVar['dataset2_'+str(score_report4.index(max(score_report4))+1)])
print("The accuracy when use Gausian Naive Bayes multinomial to classify 6 class es is :",accuracy_score(y_true4, y_pred4))

The accuracy when use Gausian Naive Bayes multinomial to classify 6 classes is : 0.7105263157894737

In [697]:
print ("classification_report(left: labels):")
```

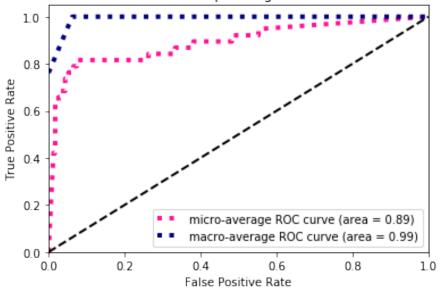
[0 0 5 0 0 0 1] [0 0 0 2 1 3 0] [0 0 0 1 4 1 0] [0 0 0 1 0 5 0]

[0 0 0 0 0 0 6]]

In [698]:

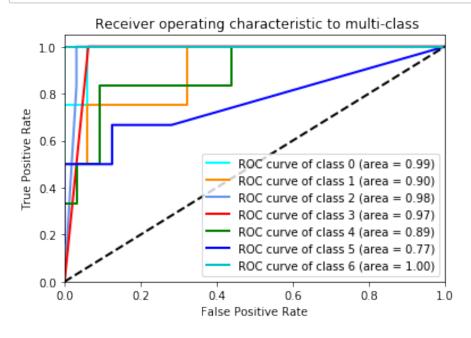
```
from sklearn.preprocessing import label binarize
y4= label binarize(y true4, classes=[1,2,3,4,5,6,7])
fpr["micro"], tpr["micro"], = roc curve(y4.ravel(), y score4.ravel())
roc auc["micro"] = auc(fpr["micro"], tpr["micro"])
all fpr = np.unique(np.concatenate([fpr[i] for i in range(n classes)]))
# Then interpolate all ROC curves at this points
mean tpr = np.zeros like(all fpr)
for i in range(n classes):
    mean tpr += interp(all fpr, fpr[i], tpr[i])
# Finally average it and compute AUC
mean tpr /= n classes
fpr["macro"] = all_fpr
tpr["macro"] = mean tpr
roc auc["macro"] = auc(fpr["macro"], tpr["macro"])
# Plot all ROC curves
plt.figure()
plt.plot(fpr["micro"], tpr["micro"],
         label='micro-average ROC curve (area = {0:0.2f})'
               ''.format(roc auc["micro"]),
         color='deeppink', linestyle=':', linewidth=4)
plt.plot(fpr["macro"], tpr["macro"],
         label='macro-average ROC curve (area = {0:0.2f})'
               ''.format(roc auc["macro"]),
         color='navy', linestyle=':', linewidth=4)
plt.plot([0, 1], [0, 1], 'k--', lw=lw)
plt.xlim([0.0, 1.0])
plt.ylim([0.0, 1.05])
plt.xlabel('False Positive Rate')
plt.ylabel('True Positive Rate')
plt.title('Some extension of Receiver operating characteristic to multi-class')
plt.legend(loc="lower right")
plt.show()
```

# Some extension of Receiver operating characteristic to multi-class



```
In [699]:
```

```
from sklearn.preprocessing import label binarize
y4 = label binarize(y true4, classes=[1,2,3,4,5,6,7])
from sklearn.metrics import roc curve, auc
from itertools import cycle
import matplotlib.pyplot as plt
fpr = dict()
tpr = dict()
roc auc = dict()
for i in range(7):
    fpr[i], tpr[i], _ = roc_curve(y4[:, i], y_score4[:, i])
    roc_auc[i] = auc(fpr[i], tpr[i])
lw=2
colors = cycle(['aqua', 'darkorange', 'cornflowerblue','r','g','b','c'])
for i, color in zip(range(7), colors):
    plt.plot(fpr[i], tpr[i], color=color, lw=lw,
             label='ROC curve of class {0} (area = {1:0.2f})'
             ''.format(i, roc auc[i]))
plt.plot([0, 1], [0, 1], 'k--', lw=lw)
plt.xlim([0.0, 1.0])
plt.ylim([0.0, 1.05])
plt.xlabel('False Positive Rate')
plt.ylabel('True Positive Rate')
plt.title(' Receiver operating characteristic to multi-class')
plt.legend(loc="lower right")
plt.show()
```



### In [704]:

print("Based on the data, using Gausian Naive Bayes is the best way in this prob lem.") print("because the test accuracy is the highest and also computational friendly")

Based on the data, using Gausian Naive Bayes is the best way in this problem.

because the test accuracy is the highest and also computational friendly