# AML\_Hw2\_aaj2146

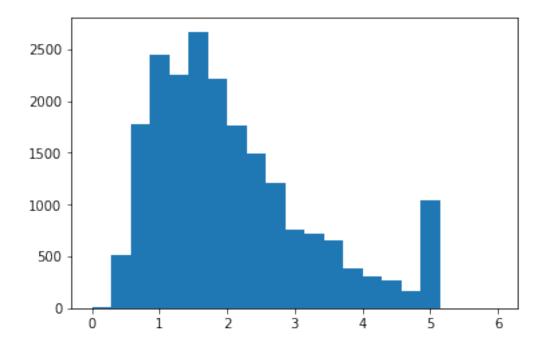
### February 7, 2018

# 1 1.1

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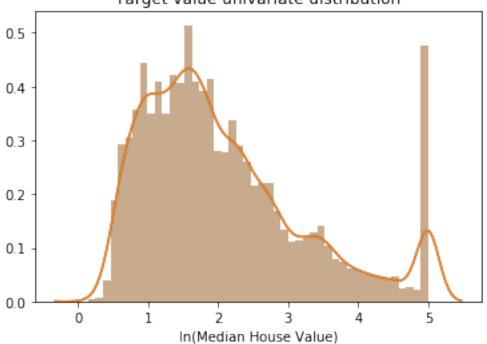
```
In [79]: %matplotlib inline
         import numpy as np
         import matplotlib.pyplot as plt
         import pandas as pd
         #import mglearn
         from IPython.core.display import display
         from IPython.display import display
         from sklearn.datasets import load_iris
         #iris_dataset = load_iris()
In [80]: from sklearn.datasets import fetch_california_housing
         import plotly.plotly as py
         from sklearn.model_selection import train_test_split
In [100]: cal_housing = fetch_california_housing()
         housing_data_df = pd.DataFrame(cal_housing.data, columns=cal_housing.feature_names)
         housing_target_df = pd.DataFrame(cal_housing.target,columns=["ln(Median House value)"]
In [101]: print(cal_housing.DESCR)
California housing dataset.
The original database is available from StatLib
    http://lib.stat.cmu.edu/datasets/
The data contains 20,640 observations on 9 variables.
This dataset contains the average house value as target variable
and the following input variables (features): average income,
housing average age, average rooms, average bedrooms, population,
average occupation, latitude, and longitude in that order.
References
```

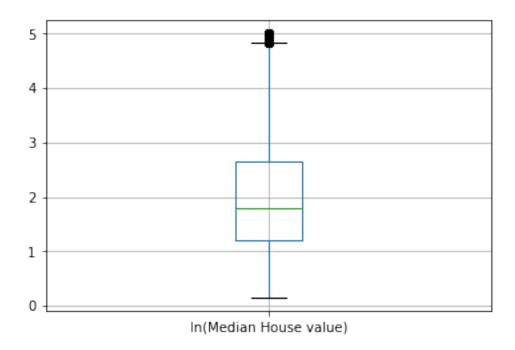
Pace, R. Kelley and Ronald Barry, Sparse Spatial Autoregressions, Statistics and Probability Letters, 33 (1997) 291-297.

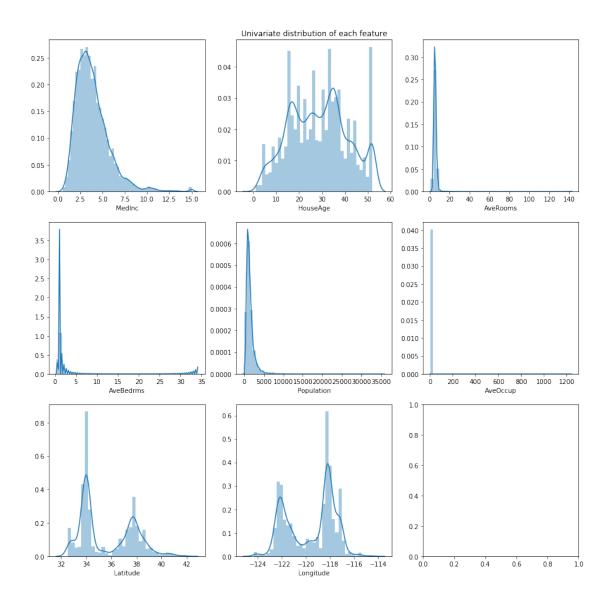


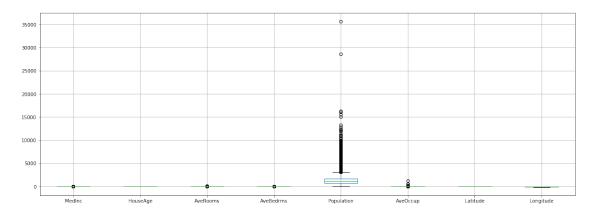
```
0.14999
5.00001
```











#### 2 1.1 Inferences

- 1. The target variable is ln(median house value). From the distribution of the target we see that there is a spike at 5 which means that there is a disproportionately large number of housing units with value of the order of \$100,000. We will have to be careful about this as the model might get biased towards this value.
- 2. There are several outliers in some features. For example in the average number of rooms, average number of bedrooms, average number of occupants seem to bunch up between certain values. But then there are massive outliers. Because of their large magnitude, these outliers could also skew the model's output
- 3. Also, the lattitude and longitude plots of the centroids of the blocks is bimodal. This means that housing units in California are predominantly clustered at 2 locations in the state

# 3 1.2

Scatter plot of all features vs target variable (ln(Median House Value))

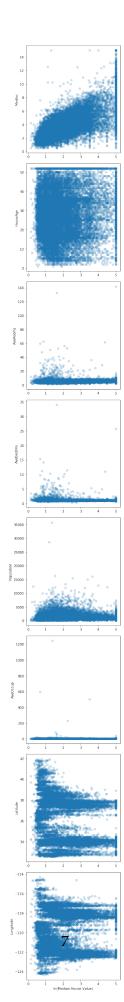
```
In [127]: fig,ax = plt.subplots(8,1, figsize=(5,40))

for i in range(8):
          ax[i].scatter(cal_housing.target,cal_housing.data[:,i], alpha = 0.2)
          ax[i].set_ylabel(cal_housing.feature_names[i])

ax[7].set_xlabel('ln(Median House Value)')

plt.tight_layout()

plt.show()
```



#### 4 1.3

```
In [128]: #1.3
          #Never call fit on anything test
          X_train, X_test, y_train, y_test = train_test_split(cal_housing.data, cal_housing.targ
In [129]: from sklearn.linear_model import LinearRegression
          from sklearn.linear_model import Ridge
          from sklearn.linear_model import Lasso
          from sklearn.linear_model import ElasticNet
          from sklearn.model_selection import cross_val_score
In [130]: lr = LinearRegression()
         rr = Ridge()
          ls = Lasso()
          en = ElasticNet()
In [131]: lr.fit(X_train, y_train)
          rr.fit(X_train, y_train)
          ls.fit(X_train, y_train)
          en.fit(X_train, y_train)
Out[131]: ElasticNet(alpha=1.0, copy_X=True, fit_intercept=True, l1_ratio=0.5,
                max_iter=1000, normalize=False, positive=False, precompute=False,
                random_state=None, selection='cyclic', tol=0.0001, warm_start=False)
In [132]: print("Linear Regression mean cross val score is:{:.3f}".format(np.mean(cross_val_score))
          print("Ridge Regression mean cross val score is:{:.3f}".format(np.mean(cross_val_score
          print("Lasso Regression mean cross val score is:{:.3f}".format(np.mean(cross_val_score
          print("Elastic Net mean cross val score is:{:.3f}".format(np.mean(cross_val_score(en,
Linear Regression mean cross val score is:0.608
Ridge Regression mean cross val score is:0.608
Lasso Regression mean cross val score is:0.287
Elastic Net mean cross val score is:0.424
In [28]: from sklearn.preprocessing import StandardScaler
In [39]: scaler = StandardScaler()
         scaler.fit(X_train)
         X_train_scaled = scaler.transform(X_train)
         X_test_scaled = scaler.transform(X_test)
         ridge_scaled = Ridge().fit(X_train_scaled, y_train)
         linear_scaled = LinearRegression().fit(X_train_scaled, y_train)
```

```
elastic_scaled = ElasticNet().fit(X_train_scaled, y_train)
         lasso_scaled = Lasso().fit(X_train_scaled, y_train)
         print("Scaled Linear Regression score is:{:.3f}".format(linear_scaled.score(X_test_scaled))
         print("Scaled Ridge Regression score is:{:.3f}".format(ridge_scaled.score(X_test_scaled
         print("Scaled Lasso Regression score is:{:.3f}".format(lasso_scaled.score(X_test_scaled
         print("Scaled ElasticNet Regression score is:{:.3f}".format(elastic_scaled.score(X_test
Scaled Linear Regression score is:0.591
Scaled Ridge Regression score is:0.591
Scaled Lasso Regression score is:-0.000
Scaled ElasticNet Regression score is:0.204
In [40]: print("Scaled Linear Regression mean cross val score is:{:.3f}".format(np.mean(cross_va
         print("Scaled Ridge Regression mean cross val score is:{:.3f}".format(np.mean(cross_val
         print("Scaled Lasso Regression mean cross val score is:{:.3f}".format(np.mean(cross_val
         print("Scaled Elastic Regression mean cross val score is:{:.3f}".format(np.mean(cross_val))
Scaled Linear Regression mean cross val score is:0.608
Scaled Ridge Regression mean cross val score is:0.608
Scaled Lasso Regression mean cross val score is:-0.000
Scaled Elastic Regression mean cross val score is:0.206
```

#### 5 1.3 Inferences

There is no improvement in Linear Regression and Ridge. However, for the case of Lasso and Elastic Net the mean cross val score goes down. Thus scaling in this case does not help.

#### 6 1.4

```
{'alpha': array([1.00000000e-08, 2.21221629e-08, 4.89390092e-08, 1.08263673e-07,
       2.39502662e-07, 5.29831691e-07, 1.17210230e-06, 2.59294380e-06,
       5.73615251e-06, 1.26896100e-05, 2.80721620e-05, 6.21016942e-05,
       1.37382380e-04, 3.03919538e-04, 6.72335754e-04, 1.48735211e-03,
       3.29034456e-03, 7.27895384e-03, 1.61026203e-02, 3.56224789e-02,
       7.88046282e-02, 1.74332882e-01, 3.85662042e-01, 8.53167852e-01,
       1.88739182e+00, 4.17531894e+00, 9.23670857e+00, 2.04335972e+01,
       4.52035366e+01, 1.00000000e+02])}
{'alpha': 0.00013738237958832637}
0.6081916093875163
test-set score: 0.591
Out[142]:
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                              mean_score_time
                                                mean_test_score
                                                                  mean_train_score \
          0
                    0.081641
                                      0.002720
                                                        0.608191
                                                                           0.610151
          1
                    0.094287
                                      0.000884
                                                        0.608191
                                                                           0.610151
          2
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                    0.118962
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                                                                           0.610151
          3
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                                      0.001157
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          4
                    0.080049
                                      0.001716
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          5
                    0.085413
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          6
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          7
                    0.070520
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          8
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                    0.065768
                                      0.000882
          9
                    0.061042
                                      0.000889
                                                        0.608191
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                    0.048200
                                      0.000889
                                                        0.608190
          14
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                                                        0.608180
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                                                        0.608114
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                                                                           0.607897
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                                                                           0.599655
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                                      0.000800
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                                                                           0.478007
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                                      0.001466
                                                        0.347405
                                                                           0.347538
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                    0.002832
                                      0.000810
                                                        0.000506
                                                                           0.000678
          25
                    0.004124
                                      0.000827
                                                        0.000500
                                                                           0.000670
                    0.002802
                                                        0.000466
          26
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                                                                           0.000631
          27
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                                      0.000799
                                                        0.000284
                                                                           0.000440
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                    0.002734
                                      0.000801
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                                                                           0.000000
                    0.003450
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                                                       -0.000140
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```

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29
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                                                       0.619811
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                                   0.610903
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              0.606810
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18
              0.596398
                                    0.600349
                                                        0.604559
19
              0.587398
                                    0.590569
                                                        0.595487
20
              0.563169
                                    0.565741
                                                        0.569857
21
                                    0.508684
              0.506692
                                                        0.510649
22
              0.475966
                                    0.478658
                                                        0.480155
23
              0.346758
                                    0.349496
                                                        0.350052
24
              0.000401
                                    0.000730
                                                        0.000607
25
              0.000406
                                    0.000722
                                                        0.000571
              0.000396
                                    0.000683
26
                                                        0.000474
27
              0.000261
                                    0.000490
                                                        0.000179
28
             -0.000161
                                    0.00000
                                                        -0.000249
29
             -0.000161
                                    0.00000
                                                        -0.000249
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                          split2_test_score
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                                                                         0.004778
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6
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                                                                         0.006103
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                                    0.597097
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                                                                         0.011126
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                                                                         0.008159
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                                    0.597247
                                                          0.615495
                                                                         0.005847
14
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                                                          0.615479
                                                                         0.008516
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16
17
               0.601778
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                                                                         0.007894
18
               0.594607
                                    0.593100
                                                          0.604008
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                                    0.560087
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23
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                                    0.345404
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               0.000553
                                    0.000510
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24
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25
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26
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                                                          0.000702
                                                                         0.000035
27
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                                    0.000411
                                                          0.000499
                                                                         0.000962
28
               0.000000
                                   -0.000009
                                                          0.00000
                                                                         0.000097
                                   -0.000009
29
               0.000000
                                                          0.000000
                                                                         0.000960
    std_score_time
                     std_test_score
                                       std_train_score
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                                               0.004712
```

0.009336

1

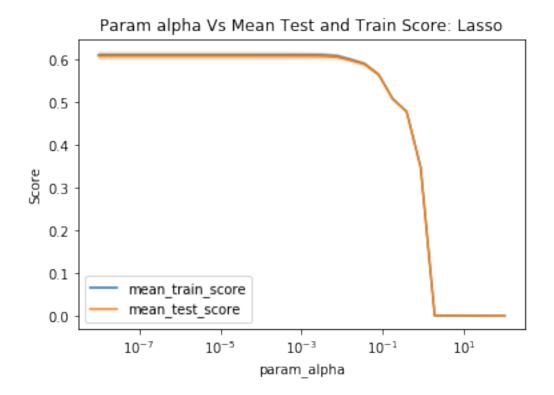
6.453470e-06

```
3
                3.854676e-04
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                                                       0.004712
          4
                1.158085e-03
                                     0.009336
                                                       0.004712
          5
                8.870706e-03
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                                                       0.004712
          6
                3.540131e-03
                                     0.009336
                                                       0.004712
          7
                1.129969e-05
                                     0.009335
                                                       0.004712
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                                                       0.004712
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                                                       0.003869
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                                                       0.003158
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                                                       0.002113
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                                                       0.001384
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                                                       0.000089
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                                                       0.000089
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                                                       0.000087
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                                                       0.000078
                5.589152e-06
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                                                       0.000000
          28
          29
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                                     0.000099
                                                       0.000000
In [143]: resultsLasso = pd.DataFrame(grid_lasso.cv_results_)
          #Plotting Param_alpha vs Mean Test and Mean Train Score
          resultsLasso.plot('param_alpha', 'mean_train_score')
          resultsLasso.plot('param_alpha', 'mean_test_score', ax=plt.gca())
          plt.fill_between(resultsLasso.param_alpha.astype(np.float),
                            resultsLasso['mean_train_score'] + resultsLasso['std_train_score'],
                            resultsLasso['mean_train_score'] - resultsLasso['std_train_score'], a
          plt.fill_between(resultsLasso.param_alpha.astype(np.float),
                            resultsLasso['mean_test_score'] + resultsLasso['std_test_score'],
                            resultsLasso['mean_test_score'] - resultsLasso['std_test_score'], alp
          plt.legend()
          plt.title("Param alpha Vs Mean Test and Train Score: Lasso")
          plt.ylabel("Score")
          plt.xscale("log")
          plt.savefig("Lasso_1.png")
          plt.show()
```

2

1.047712e-04

0.009336



```
In [144]: # For ElasticNet
          param_grid_en = {'alpha': np.logspace(-7, -1, 10),
                        'l1_ratio': [ 1.2, 1.5, 3, 5, 100]}
          grid_en = GridSearchCV(ElasticNet(), param_grid_en, cv=10, return_train_score=True)
          grid_en.fit(X_train, y_train)
          print(grid_en.best_params_)
          print(grid_en.best_score_)
          print("test-set score: {:.3f}".format(grid_en.score(X_test, y_test)))
          pd.DataFrame(grid_en.cv_results_)
          # import pandas as pd
          # res = pd.pivot_table(pd.DataFrame(grid.cv_results_),
               values='mean_test_score', index='param_alpha', columns='param_l1_ratio')
{'alpha': 1e-05, 'l1_ratio': 100}
0.6062663507014436
test-set score: 0.591
Out[144]:
              mean_fit_time mean_score_time mean_test_score mean_train_score
          0
                   0.110256
                                    0.000973
                                                      0.606259
                                                                        0.609977
          1
                   0.107550
                                    0.000806
                                                     0.606259
                                                                        0.609977
          2
                   0.103927
                                    0.001526
                                                     0.606259
                                                                        0.609977
```

3	0.100268	0.000853	0.606259	0.609977
4	0.082261	0.000795	0.606259	0.609977
5	0.099651	0.000788	0.606259	0.609977
6	0.098435	0.000809	0.606259	0.609977
7	0.094226	0.000790	0.606259	0.609977
8	0.092383	0.000791	0.606259	0.609977
9	0.073196	0.000791	0.606259	0.609977
10	0.073190	0.000787	0.606259	0.609977
11	0.089009	0.000785	0.606259	0.609977
12	0.084943	0.000785	0.606259	0.609977
13	0.081797	0.000782	0.606259	0.609977
14	0.063964	0.000780	0.606261	0.609977
15	0.081129	0.000787	0.606259	0.609977
16	0.079902	0.001149	0.606259	0.609977
17	0.075613	0.000791	0.606259	0.609977
18	0.072614	0.000779	0.606259	0.609977
19	0.053380	0.000786	0.606266	0.609972
20	0.072049	0.000790	0.606259	0.609977
21	0.077226	0.000809	0.606259	0.609977
22	0.071017	0.000888	0.606260	0.609977
23	0.065612	0.001577	0.606261	0.609977
24	0.045754	0.000825	0.606153	0.609825
25	0.063315	0.000996	0.606258	0.609975
26	0.061755	0.000837	0.606258	0.609975
27	0.055695	0.002702	0.606260	0.609972
28	0.061867	0.002661	0.606260	0.609966
29	0.035191	0.001012	0.595147	0.598560
30	0.058203	0.000921	0.606217	0.609928
31	0.058631	0.001257	0.606210	0.609917
32	0.057358	0.001655	0.606149	0.609840
33	0.050487	0.000942	0.605993	0.609667
34	0.027051	0.004889	0.558755	0.559354
35	0.045678	0.000856	0.605168	0.608868
36	0.041324	0.001045	0.604818	0.608513
37	0.047465	0.001112	0.600838	0.604604
38	0.031403	0.002126	0.594082	0.597547
39	0.004323	0.002340	0.488103	0.488834
40	0.029778	0.000796	0.590979	0.594345
41	0.026406	0.001425	0.589031	0.591892
42	0.023846	0.001396	0.579955	0.581186
43	0.023668	0.000800	0.546300	0.546836
44	0.003356	0.000751	0.000062	0.000673
45	0.015894	0.000777	0.524479	0.524973
46	0.004908	0.000754	0.511823	0.512386
47	0.004301	0.000750	0.498594	0.499721
48	0.004338	0.001124	0.478429	0.479023
49	0.003346	0.000749	0.000008	0.000618

	param_alpha	param_l1_ratio \
0	1e-07	1.2
1	1e-07	1.5
2	1e-07	3
3	1e-07	5
4	1e-07	100
5	4.64159e-07	1.2
6	4.64159e-07	1.5
7	4.64159e-07	3
8	4.64159e-07	5
9	4.64159e-07	100
10	2.15443e-06	1.2
11	2.15443e-06	1.5
12	2.15443e-06	3
13	2.15443e-06	5
14	2.15443e-06	100
15	1e-05	1.2
16	1e-05	1.5
17	1e-05	3
18	1e-05	5
19	1e-05	100
20	4.64159e-05	1.2
21	4.64159e-05	1.5
22	4.64159e-05	3
23	4.64159e-05	5
24	4.64159e-05	100
25	0.000215443	1.2
26	0.000215443	1.5
27	0.000215443	3
28	0.000215443	5
29	0.000215443	100
30	0.001	1.2
31	0.001	1.5
32	0.001	3
33	0.001	5
34	0.001	100
35	0.00464159	1.2
36	0.00464159	1.5
37	0.00464159	3
38	0.00464159	5
39	0.00464159	100
40	0.0215443	1.2
41	0.0215443	1.5
42	0.0215443	3
43	0.0215443	5
44	0.0215443	100
45	0.1	1.2
46	0.1	1.5

```
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            0.1
                              5
49
            0.1
                            100
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3
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                                                                      21
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                                                                      17
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```
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47
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48
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49
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                         split0_train_score
                                                                   split7_test_score
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                                     0.609773
                                                                             0.571816
1
              0.610474
                                     0.609773
                                                                             0.571816
2
              0.610474
                                     0.609773
                                                                             0.571816
3
                                                                             0.571816
              0.610474
                                     0.609773
                                                      . . .
4
              0.610473
                                     0.609773
                                                                             0.571819
                                                      . . .
5
              0.610474
                                     0.609773
                                                                             0.571816
                                                      . . .
6
              0.610474
                                     0.609773
                                                                             0.571816
7
              0.610473
                                     0.609773
                                                                             0.571816
8
              0.610473
                                     0.609773
                                                                             0.571817
9
              0.610469
                                     0.609773
                                                                             0.571832
10
              0.610473
                                     0.609773
                                                                             0.571818
                                                      . . .
11
              0.610473
                                     0.609773
                                                                             0.571818
12
              0.610473
                                     0.609773
                                                                             0.571819
                                                      . . .
13
              0.610472
                                     0.609773
                                                                             0.571821
14
              0.610449
                                     0.609772
                                                                             0.571893
15
              0.610470
                                     0.609773
                                                                             0.571827
16
              0.610470
                                     0.609773
                                                                             0.571828
17
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                                                                             0.571841
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              0.610355
                                     0.609767
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                                     0.609773
                                                                             0.571869
21
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                                     0.609773
                                                                             0.571874
                                                      . . .
22
              0.610448
                                     0.609772
                                                                             0.571899
23
              0.610438
                                     0.609772
                                                                             0.571932
24
              0.609728
                                     0.609612
                                                                             0.573600
                                                      . . .
25
              0.610396
                                     0.609770
                                                                             0.572063
                                                      . . .
26
              0.610389
                                     0.609770
                                                                             0.572086
                                                      . . .
27
              0.610350
                                     0.609767
                                                                             0.572201
28
              0.610295
                                     0.609761
                                                                             0.572356
                                                      . . .
29
              0.596116
                                     0.598762
                                                                             0.568935
30
              0.610083
                                     0.609724
                                                                             0.572912
31
              0.610037
                                     0.609713
                                                                             0.573019
32
              0.609774
                                     0.609634
                                                                             0.573565
                                                      . . .
33
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                                                                             0.574319
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36
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              0.602295
                                     0.604392
                                                                             0.576770
38
              0.595102
                                     0.597764
                                                                             0.564907
```

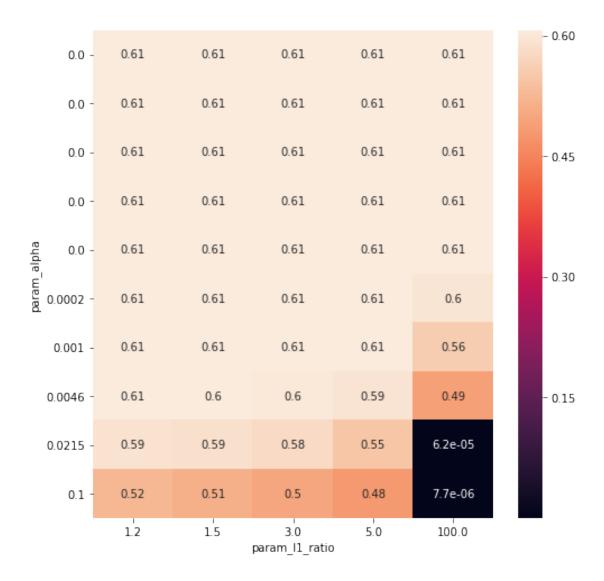
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                                                                            -0.000511
                                                      . . .
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              0.521811
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              0.508815
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47
                                    0.500014
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                                               split8_train_score
    split7_train_score
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                                    0.601821
                                                           0.610724
3
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                                    0.601821
                                                           0.610724
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                                    0.601821
                                                           0.610724
               0.613336
6
               0.613336
                                    0.601821
                                                           0.610724
7
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                                    0.601821
                                                           0.610724
8
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                                                           0.610724
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               0.613336
                                    0.601827
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10
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                                    0.601822
                                                           0.610724
11
               0.613336
                                    0.601822
                                                           0.610724
12
               0.613336
                                    0.601822
                                                           0.610724
               0.613336
                                    0.601823
                                                           0.610724
13
14
               0.613336
                                    0.601852
                                                           0.610724
15
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                                                           0.610724
16
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                                                           0.610724
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                                    0.602016
                                                           0.610713
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                                    0.602214
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                                    0.602586
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```

35	0.612197	0.602739	0.6	09627	
36	0.611859	0.602716	0.6	09286	
37	0.608103	0.601308	0.6	05595	
38	0.597985	0.597127	0.5	98041	
39	0.492952	0.502195	0.4	87713	
40	0.595711	0.595435	0.5	94977	
41	0.594596	0.593496	0.5	91859	
42	0.584569	0.584982		81030	
43	0.549924	0.552839		46442	
44	0.000777	0.001113		00605	
45	0.528112	0.532135		24371	
46	0.516210	0.520729		11949	
47	0.503761	0.511294		98872	
48	0.483198	0.493049		77714	
49	0.000723	0.000950		00547	
	0,000,20	0,000000	0.0	00011	
	split9_test_score	split9_train_score	std_fit_time	std_score_time	\
0	0.599496	0.611014	0.006248	0.000454	`
1	0.599496	0.611014	0.000410	0.000031	
2	0.599496	0.611014	0.001546	0.002153	
3	0.599496	0.611014	0.000429	0.000199	
4	0.599495	0.611014	0.000581	0.000022	
5	0.599496	0.611014	0.000476	0.000010	
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14	0.599483	0.611014	0.000449	0.000007	
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17	0.599493	0.611014	0.000321	0.001049	
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19	0.599430	0.611008	0.006494	0.000013	
20	0.599490	0.611014	0.000494	0.000013	
21	0.599489	0.611014	0.000333	0.000012	
22	0.599484	0.611014	0.009323	0.000137	
23	0.599479	0.611013	0.003943	0.000137	
24 25	0.599038	0.610857	0.008485	0.000060	
25 26	0.599465	0.611012	0.000332	0.000350	
26 27	0.599460	0.611011	0.000341	0.000104	
27	0.599438	0.611008	0.006332	0.004651	
28	0.599406	0.611002	0.009606	0.004342	
29	0.587107	0.600115	0.006658	0.000424	
30	0.599312	0.610965	0.008935	0.000069	

31	0.599282	0.610953	0.008614	0.000663
32	0.599106	0.610875	0.013905	0.002415
33	0.598789	0.610696	0.010941	0.000146
34	0.550109	0.560463	0.000773	0.006383
35	0.597753	0.609898	0.011146	0.000173
36	0.597283	0.609537	0.007686	0.000484
37	0.592581	0.605538	0.005957	0.000623
38	0.586406	0.599115	0.005840	0.003968
39	0.480307	0.489534	0.000051	0.004736
40	0.583365	0.595570	0.006070	0.000014
41	0.581121	0.593128	0.003699	0.001918
42	0.571262	0.582202	0.000538	0.001326
43	0.537991	0.547973	0.000360	0.000019
44	0.000461	0.000689	0.000018	0.000008
45	0.516650	0.526074	0.000206	0.000016
46	0.504141	0.513199	0.000099	0.000014
47	0.491214	0.500519	0.000069	0.000009
48	0.470433	0.479689	0.000101	0.001113
49	0.000430	0.000635	0.000019	0.000011

	std_test_score	std_train_score
0	0.019700	0.002101
1	0.019700	0.002101
2	0.019700	0.002101
3	0.019700	0.002101
4	0.019698	0.002101
5	0.019700	0.002101
6	0.019700	0.002101
7	0.019699	0.002101
8	0.019699	0.002101
9	0.019694	0.002101
10	0.019699	0.002101
11	0.019699	0.002101
12	0.019698	0.002101
13	0.019698	0.002101
14	0.019673	0.002101
15	0.019696	0.002101
16	0.019695	0.002101
17	0.019693	0.002101
18	0.019691	0.002101
19	0.019571	0.002102
20	0.019680	0.002101
21	0.019679	0.002101
22	0.019670	0.002101
23	0.019659	0.002101
24	0.019026	0.002113
25	0.019611	0.002101
26	0.019603	0.002101

```
27
                     0.019562
                                      0.002101
          28
                     0.019506
                                      0.002102
          29
                                      0.001473
                     0.016888
          30
                     0.019297
                                      0.002101
          31
                                      0.002101
                     0.019257
          32
                     0.019045
                                      0.002104
          33
                     0.018732
                                      0.002114
          34
                     0.018468
                                      0.001834
          35
                     0.018043
                                      0.002088
          36
                                      0.002095
                     0.017836
          37
                                      0.002174
                     0.016745
          38
                     0.017443
                                      0.001463
          39
                                      0.002218
                     0.015975
          40
                     0.018041
                                      0.001567
          41
                     0.017626
                                      0.001694
          42
                     0.017758
                                      0.001835
          43
                     0.018610
                                      0.001885
          44
                                      0.000065
                     0.000927
          45
                     0.018505
                                      0.001999
          46
                     0.018093
                                      0.002196
          47
                     0.016997
                                      0.002163
          48
                                      0.002245
                     0.015345
          49
                     0.000811
                                      0.000066
          [50 rows x 32 columns]
In [150]: res = pd.pivot_table(pd.DataFrame(grid_en.cv_results_),
                                values='mean_test_score', index='param_alpha', columns='param_11_
          a4_{dims} = (8, 8)
          fig, ax = plt.subplots(figsize=a4_dims)
          sns.heatmap(ax = ax, data = res, annot=True)
          ax.set_yticklabels(np.round(param_grid_en['alpha'],4))
          plt.show()
```



```
2.39502662e-01, 3.56224789e-01, 5.29831691e-01, 7.88046282e-01,
       1.17210230e+00, 1.74332882e+00, 2.59294380e+00, 3.85662042e+00,
       5.73615251e+00, 8.53167852e+00, 1.26896100e+01, 1.88739182e+01,
       2.80721620e+01, 4.17531894e+01, 6.21016942e+01, 9.23670857e+01,
       1.37382380e+02, 2.04335972e+02, 3.03919538e+02, 4.52035366e+02,
       6.72335754e+02, 1.00000000e+03])}
{'alpha': 2.592943797404667}
0.6081924379983338
test-set score: 0.591
Out[173]:
              mean_fit_time
                              mean_score_time
                                                mean_test_score mean_train_score
          0
                    0.007420
                                      0.001136
                                                        0.608191
                                                                           0.610151
                    0.003237
                                      0.000863
          1
                                                        0.608191
                                                                           0.610151
          2
                    0.003141
                                      0.000838
                                                        0.608191
                                                                           0.610151
          3
                    0.003463
                                      0.000947
                                                        0.608191
                                                                           0.610151
          4
                    0.003400
                                      0.000965
                                                        0.608191
                                                                           0.610151
          5
                    0.003237
                                      0.000978
                                                        0.608191
                                                                           0.610151
          6
                    0.003168
                                      0.000841
                                                        0.608191
                                                                           0.610151
          7
                    0.003176
                                      0.000868
                                                        0.608191
                                                                           0.610151
          8
                    0.003190
                                      0.000834
                                                        0.608191
                                                                           0.610151
          9
                    0.008133
                                      0.001429
                                                        0.608191
                                                                           0.610151
          10
                    0.007244
                                      0.001647
                                                        0.608191
                                                                           0.610151
          11
                    0.003182
                                      0.000760
                                                        0.608192
                                                                           0.610151
          12
                                      0.000750
                                                        0.608192
                    0.002913
                                                                           0.610151
          13
                    0.002893
                                      0.000757
                                                        0.608192
                                                                           0.610150
          14
                    0.003111
                                      0.000835
                                                        0.608192
                                                                           0.610150
          15
                    0.003023
                                      0.000822
                                                        0.608192
                                                                           0.610148
          16
                    0.004458
                                      0.000821
                                                        0.608191
                                                                           0.610145
          17
                    0.005807
                                      0.003722
                                                        0.608187
                                                                           0.610138
          18
                    0.003465
                                      0.000810
                                                        0.608177
                                                                           0.610124
          19
                    0.003017
                                      0.000767
                                                        0.608152
                                                                           0.610094
          20
                    0.003002
                                      0.000823
                                                        0.608097
                                                                           0.610033
          21
                    0.002998
                                      0.000775
                                                        0.607981
                                                                           0.609910
          22
                    0.002913
                                      0.000763
                                                        0.607754
                                                                           0.609676
                    0.002952
          23
                                      0.000757
                                                        0.607335
                                                                           0.609253
          24
                    0.002905
                                      0.000756
                                                        0.606619
                                                                           0.608539
          25
                    0.002957
                                      0.000762
                                                        0.605488
                                                                           0.607420
          26
                    0.002968
                                      0.000790
                                                        0.603830
                                                                           0.605785
          27
                    0.002910
                                      0.000753
                                                        0.601533
                                                                           0.603523
          28
                    0.002893
                                      0.000770
                                                        0.598431
                                                                            0.600465
          29
                    0.002962
                                      0.000768
                                                        0.594247
                                                                            0.596324
             param_alpha
                                                      params
                                                               rank_test_score
          0
                     0.01
                                            {'alpha': 0.01}
                                                                             17
               0.0148735
          1
                           {'alpha': 0.014873521072935119}
                                                                             16
```

{'alpha': 0.022122162910704492}

{'alpha': 0.03290344562312668}

15

14

2

3

0.0221222

```
4
      0.048939
                  {'alpha': 0.04893900918477494}
                                                                  13
5
     0.0727895
                  {'alpha': 0.07278953843983153}
                                                                  12
6
      0.108264
                  {'alpha': 0.10826367338740546}
                                                                  11
7
      0.161026
                  {'alpha': 0.16102620275609392}
                                                                  10
                                                                   9
8
      0.239503
                   {'alpha': 0.2395026619987486}
9
      0.356225
                  {'alpha': 0.35622478902624444}
                                                                   8
10
      0.529832
                    {'alpha': 0.529831690628371}
                                                                   6
11
      0.788046
                   {'alpha': 0.7880462815669912}
                                                                   5
12
        1.1721
                   {'alpha': 1.1721022975334805}
                                                                   4
       1.74333
                                                                   3
13
                    {'alpha': 1.743328822199989}
14
       2.59294
                    {'alpha': 2.592943797404667}
                                                                   1
15
       3.85662
                    {'alpha': 3.856620421163472}
                                                                   2
                                                                   7
                    {'alpha': 5.736152510448681}
16
       5.73615
17
       8.53168
                    {'alpha': 8.531678524172815}
                                                                  18
                   {'alpha': 12.689610031679234}
                                                                  19
18
       12.6896
19
       18.8739
                   {'alpha': 18.873918221350976}
                                                                  20
20
       28.0722
                   {'alpha': 28.072162039411786}
                                                                  21
                                                                  22
21
       41.7532
                   {'alpha': 41.753189365604044}
22
       62.1017
                    {'alpha': 62.10169418915616}
                                                                  23
23
       92.3671
                    {'alpha': 92.36708571873865}
                                                                  24
24
       137.382
                    {'alpha': 137.3823795883264}
                                                                  25
25
       204.336
                   {'alpha': 204.33597178569437}
                                                                  26
26
        303.92
                   {'alpha': 303.91953823132013}
                                                                  27
27
       452.035
                     {'alpha': 452.035365636025}
                                                                  28
28
       672.336
                    {'alpha': 672.3357536499335}
                                                                  29
29
           1000
                                {'alpha': 1000.0}
                                                                  30
    split0_test_score
                        split0_train_score
                                              split1_test_score
0
              0.607549
                                   0.610921
                                                       0.619933
1
              0.607549
                                   0.610921
                                                       0.619932
2
              0.607548
                                   0.610921
                                                       0.619932
3
              0.607548
                                   0.610921
                                                       0.619932
4
              0.607548
                                   0.610921
                                                       0.619932
5
              0.607548
                                   0.610921
                                                       0.619931
6
                                   0.610921
              0.607548
                                                       0.619930
7
              0.607547
                                   0.610921
                                                       0.619929
8
                                   0.610921
              0.607547
                                                       0.619927
9
              0.607546
                                   0.610921
                                                       0.619924
10
              0.607545
                                   0.610921
                                                       0.619920
              0.607543
                                   0.610921
11
                                                       0.619913
12
              0.607540
                                   0.610921
                                                       0.619904
13
              0.607536
                                   0.610921
                                                       0.619889
14
              0.607530
                                   0.610920
                                                       0.619868
15
                                   0.610919
              0.607520
                                                       0.619836
16
              0.607505
                                   0.610916
                                                       0.619787
17
              0.607482
                                   0.610910
                                                       0.619715
18
              0.607444
                                   0.610897
                                                        0.619605
19
              0.607382
                                   0.610870
                                                        0.619438
```

```
20
              0.607280
                                    0.610815
                                                        0.619184
              0.607107
                                    0.610703
21
                                                        0.618796
22
              0.606819
                                    0.610489
                                                        0.618210
23
                                    0.610098
              0.606347
                                                        0.617337
24
              0.605600
                                    0.609429
                                                        0.616079
25
              0.604478
                                    0.608366
                                                        0.614341
26
              0.602876
                                    0.606788
                                                        0.612046
27
              0.600680
                                    0.604570
                                                        0.609121
28
              0.597710
                                    0.601535
                                                        0.605432
29
              0.593664
                                    0.597390
                                                        0.600706
    split1_train_score
                          split2_test_score
                                               split2_train_score
                                                                     std_fit_time
                                                                                    \
0
               0.604033
                                                          0.615499
                                                                         0.003117
                                    0.597091
1
               0.604033
                                    0.597091
                                                          0.615499
                                                                         0.000049
2
               0.604033
                                    0.597092
                                                          0.615499
                                                                         0.000040
3
               0.604033
                                    0.597092
                                                          0.615499
                                                                         0.000165
4
               0.604033
                                    0.597092
                                                          0.615499
                                                                         0.000143
5
               0.604033
                                    0.597093
                                                          0.615499
                                                                         0.000088
6
               0.604033
                                    0.597095
                                                          0.615499
                                                                         0.000025
7
               0.604033
                                    0.597096
                                                          0.615499
                                                                         0.000028
8
               0.604033
                                    0.597099
                                                          0.615499
                                                                         0.000029
9
               0.604033
                                    0.597103
                                                          0.615499
                                                                         0.000583
10
               0.604033
                                    0.597109
                                                          0.615499
                                                                         0.000872
               0.604033
                                    0.597118
                                                          0.615499
11
                                                                         0.000365
12
               0.604033
                                    0.597132
                                                          0.615498
                                                                         0.000024
13
               0.604032
                                    0.597151
                                                          0.615498
                                                                         0.000013
               0.604032
                                    0.597180
                                                          0.615497
                                                                         0.000206
14
15
               0.604031
                                    0.597221
                                                          0.615495
                                                                         0.000074
               0.604028
16
                                    0.597281
                                                          0.615492
                                                                         0.002171
17
               0.604022
                                    0.597365
                                                          0.615483
                                                                         0.004094
               0.604010
                                    0.597481
                                                          0.615466
                                                                         0.000788
18
19
               0.603984
                                    0.597635
                                                          0.615429
                                                                         0.000169
20
               0.603930
                                    0.597826
                                                          0.615353
                                                                         0.000066
21
               0.603824
                                    0.598039
                                                          0.615202
                                                                         0.000082
22
               0.603621
                                    0.598232
                                                          0.614917
                                                                         0.000013
23
               0.603254
                                    0.598321
                                                          0.614406
                                                                         0.000063
24
               0.602633
                                    0.598178
                                                          0.613554
                                                                         0.000018
25
               0.601655
                                    0.597646
                                                          0.612238
                                                                         0.000048
26
               0.600215
                                    0.596569
                                                          0.610353
                                                                         0.000074
27
               0.598196
                                    0.594797
                                                          0.607803
                                                                         0.000003
28
               0.595414
                                    0.592152
                                                          0.604445
                                                                         0.000005
29
               0.591564
                                                          0.600017
                                    0.588371
                                                                         0.000050
    std_score_time
                      std_test_score
                                       std train score
0
           0.000402
                            0.009336
                                               0.004712
1
           0.000038
                            0.009336
                                               0.004712
2
           0.000010
                            0.009336
                                               0.004712
```

0.009335

3

```
7
                    0.000047
                                     0.009332
                                                       0.004712
          8
                    0.000011
                                     0.009330
                                                       0.004712
          9
                    0.000241
                                     0.009328
                                                       0.004712
          10
                    0.000084
                                     0.009323
                                                       0.004712
          11
                    0.000010
                                     0.009317
                                                       0.004712
          12
                                     0.009308
                                                       0.004712
                    0.000008
          13
                    0.000004
                                     0.009294
                                                       0.004712
          14
                    0.000095
                                     0.009274
                                                       0.004712
          15
                                     0.009245
                                                       0.004712
                    0.000071
          16
                    0.000045
                                     0.009201
                                                       0.004712
          17
                                                       0.004711
                     0.004043
                                     0.009138
          18
                    0.000069
                                     0.009047
                                                       0.004709
          19
                    0.000005
                                     0.008918
                                                       0.004704
          20
                    0.000072
                                     0.008738
                                                       0.004696
          21
                    0.000012
                                     0.008496
                                                       0.004679
          22
                    0.000013
                                     0.008183
                                                       0.004647
          23
                    0.000005
                                     0.007795
                                                       0.004592
          24
                    0.000003
                                     0.007344
                                                       0.004503
          25
                    0.000005
                                     0.006853
                                                       0.004372
          26
                    0.000055
                                     0.006354
                                                       0.004199
          27
                    0.00001
                                     0.005879
                                                       0.003991
          28
                     0.000013
                                     0.005446
                                                       0.003764
          29
                    0.000023
                                     0.005053
                                                       0.003532
In [174]: resultsRidge = pd.DataFrame(grid_rr.cv_results_)
          #Plotting Param_alpha vs Mean Test and Mean Train Score
          resultsRidge.plot('param_alpha', 'mean_train_score')
          resultsRidge.plot('param_alpha', 'mean_test_score', ax=plt.gca())
          plt.fill_between(resultsRidge.param_alpha.astype(np.float),
                            resultsRidge['mean_train_score'] + resultsRidge['std_train_score'],
                            resultsRidge['mean_train_score'] - resultsRidge['std_train_score'], a
          plt.fill_between(resultsRidge.param_alpha.astype(np.float),
                            resultsRidge['mean_test_score'] + resultsRidge['std_test_score'],
                            resultsRidge['mean_test_score'] - resultsRidge['std_test_score'], alp
          plt.legend()
```

4

5

6

0.000079

0.000178

0.000010

0.009335

0.009335

0.009334

0.004712

0.004712

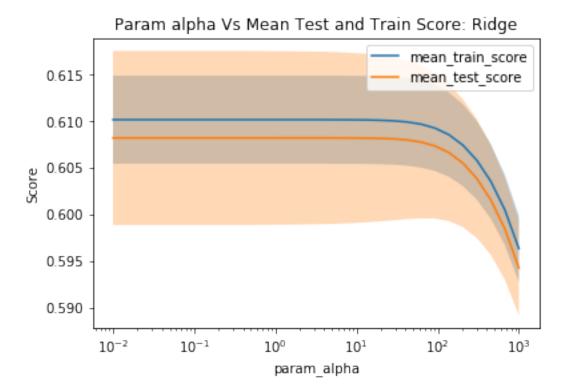
0.004712

plt.title("Param alpha Vs Mean Test and Train Score: Ridge")

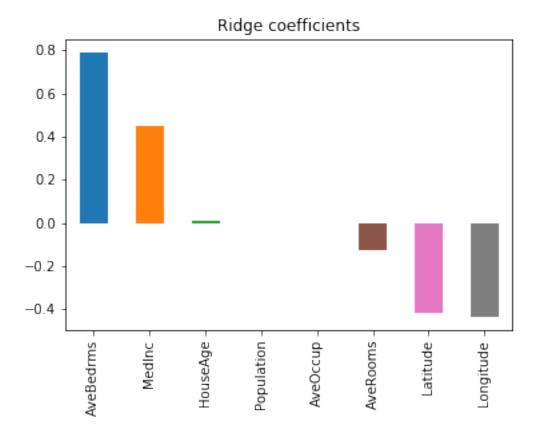
plt.ylabel("Score")
plt.xscale("log")

plt.show()

plt.savefig("Ridge\_1.png")

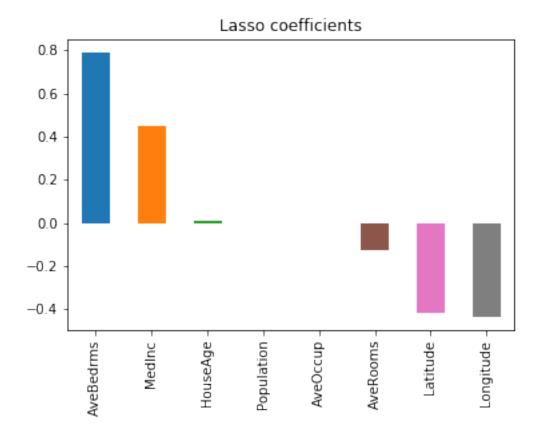


# 7 1.5

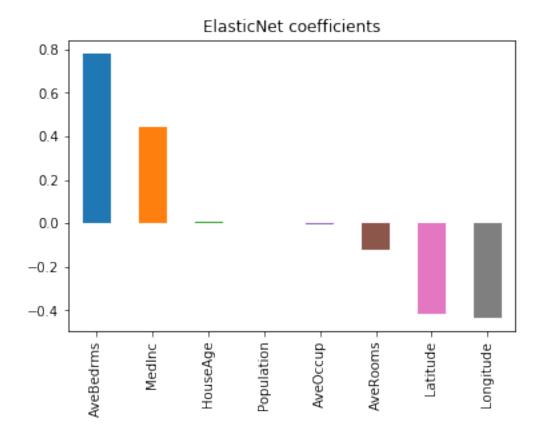


```
AveBedrms
               0.789628
MedInc
               0.447142
{\tt HouseAge}
               0.009572
Population
             -0.00001
AveOccup
             -0.003442
AveRooms
             -0.123890
              -0.418546
Latitude
Longitude
             -0.433335
dtype: float64
```

# In []:



```
AveBedrms
               0.788690
MedInc
               0.447054
{\tt HouseAge}
               0.009576
Population
             -0.00001
AveOccup
             -0.003441
AveRooms
             -0.123712
             -0.418385
Latitude
Longitude
             -0.433150
dtype: float64
```



AveBedrms	0.780693
MedInc	0.446304
HouseAge	0.009598
Population	-0.000001
AveOccup	-0.003434
AveRooms	-0.122219
Latitude	-0.417381
Longitude	-0.431973

dtype: float64

# 8 1.5 Inferences

The coefficients seem to agree on which features are important. All three models have high coefficients (in terms of magnitude) for the first 2 and the last 2 features while the middle ones are close to 0

In []:

In []:

In []:

In []:

#### 9 2.1

In [3]: from sklearn.datasets import fetch\_covtype

In [4]: data = fetch\_covtype()

In [5]: print(data.DESCR)

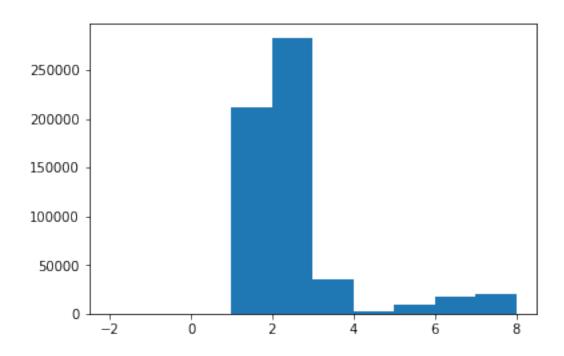
Forest covertype dataset.

A classic dataset for classification benchmarks, featuring categorical and real-valued features.

The dataset page is available from UCI Machine Learning Repository

http://archive.ics.uci.edu/ml/datasets/Covertype

Courtesy of Jock A. Blackard and Colorado State University.



- Here we observe that the data contains 2 features that are represented in 4 and 40 columns respectively in one hot encoded fashion. Thus in essence the data has 12 features, represented across 54 columns.
- Given the large dimensionality of the data, we will convert the one hot representation to a numerical category representation that occupies just one column per feature.
- This will reduce the dimensionality of the dataset and vastly improve computation time to fit our machine learning models

This means that the columns for wilderness area and soil type are one hot. We can convert them into a numerical categorical columns

```
In [192]: soil_col_i = soil_col.cat.codes
         wild_col_i = wild_col.cat.codes
In [196]: new_cov_data = cov_df[cov_df.columns[0:10]]
         new_cov_data.head
         \#cov\_df.head
         new_cov_data[10] = wild_col_i
         new_cov_data[11] = soil_col_i
/home/adi/.conda/envs/stuff/lib/python3.5/site-packages/ipykernel_launcher.py:4: SettingWithCopy
A value is trying to be set on a copy of a slice from a DataFrame.
Try using .loc[row_indexer,col_indexer] = value instead
See the caveats in the documentation: http://pandas.pydata.org/pandas-docs/stable/indexing.html#
/home/adi/.conda/envs/stuff/lib/python3.5/site-packages/ipykernel_launcher.py:5: SettingWithCopy
A value is trying to be set on a copy of a slice from a DataFrame.
Try using .loc[row_indexer,col_indexer] = value instead
See the caveats in the documentation: http://pandas.pydata.org/pandas-docs/stable/indexing.html#
In [197]: #This is the new dataset
         new_cov_data.head
Out[197]: <bound method NDFrame.head of</pre>
                                                                                     5
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         0
                 2596.0
                          51.0
                                 3.0 258.0
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                                                    510.0 221.0
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                 2804.0 139.0
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                                              65.0 3180.0 234.0
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         3
                 2785.0 155.0 18.0 242.0 118.0 3090.0 238.0
                                                                  238.0 122.0
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                         45.0
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                                              -1.0
                                                    391.0 220.0
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         5
                 2579.0 132.0
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                                                     67.0 230.0
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         6
                 2606.0
                         45.0
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                                                    633.0 222.0
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         7
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                                                    735.0 218.0
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         11
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                                                                  240.0 136.0
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                 2742.0 134.0
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                                              69.0
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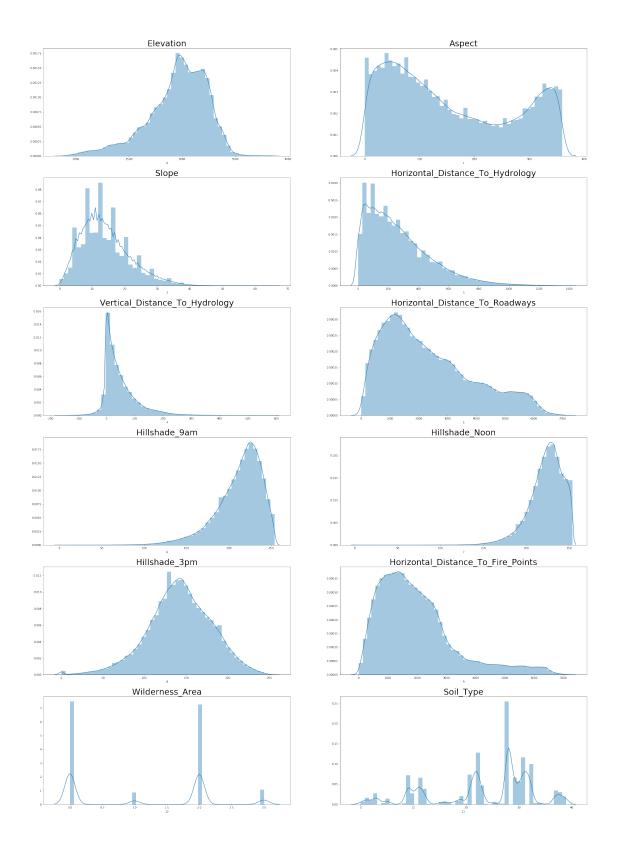
2495.0

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581002
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          [581012 rows x 12 columns]>
In [66]: final_data = np.array(new_cov_data)
        final_target = np.array(data.target)
In [207]: #Plotting univariate distribution of each feature:
         fig,ax = plt.subplots(6,2, figsize=(35,50)) #initiating 3*3 grid of plots
         k = 0
         for i in range(6):
             for j in range(2):
                 if(i+j<54):
                     #print(i, j)
                     sns.distplot(new_cov_data.iloc[:,k],ax = ax[i,j])
                     ax[i,j].set_title(titles[k], fontsize = 30)
                     k+=1
         plt.show
Out[207]: <function matplotlib.pyplot.show>
```



#### 10 2.2

```
In [209]: X_train, X_test, y_train, y_test = train_test_split(new_cov_data, data.target, random_
In [35]: from sklearn.linear_model import LogisticRegression, LogisticRegressionCV
         from sklearn.svm import LinearSVC
         from sklearn.neighbors import NearestCentroid
         from sklearn.model_selection import cross_val_score
         from sklearn.preprocessing import StandardScaler
         from sklearn.model_selection import GridSearchCV
In [ ]:
In [214]: lr = LogisticRegression()
          svc = LinearSVC()
         nc = NearestCentroid()
In [96]: lr.fit(X_train,y_train)
Out[96]: LogisticRegression(C=1.0, class_weight=None, dual=False, fit_intercept=True,
                   intercept_scaling=1, max_iter=100, multi_class='ovr', n_jobs=1,
                   penalty='12', random_state=None, solver='liblinear', tol=0.0001,
                   verbose=0, warm_start=False)
In [99]: lr.score(X_test,y_test)
Out [99]: 0.6725988447742903
In [100]: print("Logistic Regression mean cross val score is:{:.3f}".format(np.mean(cross_val_score
Logistic Regression mean cross val score is:0.674
```

# 11 Logistic Regression mean cross val score is: 0.674

Logistic Regression meanfrom sklearn.model\_selection import cross\_val\_score cross val score is:0

## 12 Linear SVC mean cross val score is 0.476

#### 13 Nearest Centroid cross val score is 0.193

## 14 Scaled nearest centroid cross val score is 0.424

## 15 Scaled Logistic Regression cross val score is 0.678

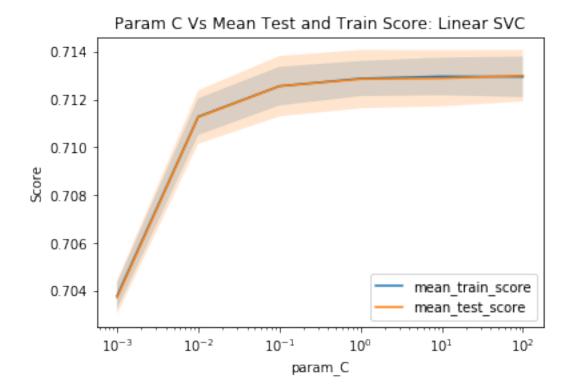
#### 16 Scaled Linear SVC has a cross val score of 0.670

Thus we see that scaling in this case greatly improves performance across all models

#### 17 2.3

```
In [41]: lr = LogisticRegression(multi_class='multinomial', dual=False, solver='lbfgs', tol=0.00
         svc = LinearSVC(dual=False,tol=0.001)
         nc = NearestCentroid()
In [46]: #For Logistic
         param_grid_log = {'C': [0.001, 0.01, 0.1, 1, 10, 100]}
         print(param_grid_log)
         grid_log = GridSearchCV(lr, param_grid_log, cv=3,return_train_score=True)
         grid_log.fit(X_train_scaled, y_train)
         print(grid_log.best_params_)
         print(grid_log.best_score_)
         print("test-set score: {:.3f}".format(grid_log.score(X_test, y_test)))
         pd.DataFrame(grid_log.cv_results_)
{'C': [0.001, 0.01, 0.1, 1, 10, 100]}
{'C': 100}
0.7129927322212507
test-set score: 0.035
Out[46]:
            mean_fit_time mean_score_time mean_test_score mean_train_score param_C \
                20.584035
                                  0.022919
                                                   0.703719
                                                                      0.703786
                                                                                 0.001
                22.608849
                                  0.022520
                                                   0.711260
                                                                      0.711278
                                                                                  0.01
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         2
                22.875478
                                  0.022392
                                                   0.712552
                                                                      0.712554
                                                                                   0.1
         3
                23.692736
                                  0.023728
                                                                      0.712873
                                                   0.712850
                                                                                     1
         4
                25.118319
                                  0.026736
                                                   0.712885
                                                                      0.712962
                                                                                    10
         5
                23.679013
                                  0.022638
                                                   0.712993
                                                                      0.712945
                                                                                   100
                  params rank_test_score split0_test_score split0_train_score \
         0 {'C': 0.001}
                                        6
                                                    0.702814
                                                                         0.704526
         1
            {'C': 0.01}
                                        5
                                                    0.709699
                                                                         0.712347
         2
             {'C': 0.1}
                                        4
                                                    0.710828
                                                                         0.713638
         3
                {'C': 1}
                                        3
                                                    0.711165
                                                                         0.713786
               {'C': 10}
                                        2
         4
                                                     0.711296
                                                                         0.714003
         5
             {'C': 100}
                                                    0.711599
                                                                         0.714110
            split1_test_score split1_train_score split2_test_score \
         0
                     0.704488
                                         0.703245
                                                             0.703855
                     0.712212
                                                             0.711869
         1
                                         0.710622
         2
                     0.713803
                                         0.711717
                                                             0.713026
         3
                     0.713996
                                         0.711996
                                                             0.713391
         4
                     0.714092
                                         0.712109
                                                             0.713267
         5
                     0.714209
                                         0.712137
                                                             0.713170
            split2_train_score std_fit_time std_score_time std_test_score \
         0
                      0.703586
                                    0.563584
                                                    0.000366
                                                                     0.000690
```

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1
                      0.710866
                                    0.297692
                                                     0.000160
                                                                     0.001113
         2
                      0.712308
                                    0.525774
                                                     0.000105
                                                                     0.001260
         3
                      0.712839
                                    0.741672
                                                     0.001538
                                                                     0.001217
         4
                      0.712773
                                    0.554335
                                                    0.003991
                                                                     0.001173
         5
                      0.712587
                                    0.224756
                                                     0.000152
                                                                     0.001073
            std_train_score
                   0.000542
         0
         1
                   0.000762
         2
                   0.000803
         3
                   0.000731
         4
                   0.000785
         5
                   0.000844
In [48]: resultsSVC = pd.DataFrame(grid_log.cv_results_)
         #Plotting Param_C vs Mean Test and Mean Train Score
         resultsSVC.plot('param_C', 'mean_train_score')
         resultsSVC.plot('param_C', 'mean_test_score', ax=plt.gca())
         plt.fill_between(resultsSVC.param_C.astype(np.float),
                          resultsSVC['mean_train_score'] + resultsSVC['std_train_score'],
                          resultsSVC['mean_train_score'] - resultsSVC['std_train_score'], alpha=
         plt.fill_between(resultsSVC.param_C.astype(np.float),
                          resultsSVC['mean_test_score'] + resultsSVC['std_test_score'],
                          resultsSVC['mean_test_score'] - resultsSVC['std_test_score'], alpha=0.
         plt.legend()
         plt.title("Param C Vs Mean Test and Train Score: Linear SVC")
         plt.ylabel("Score")
         plt.xscale("log")
         plt.savefig("SVC_C_search.png")
```



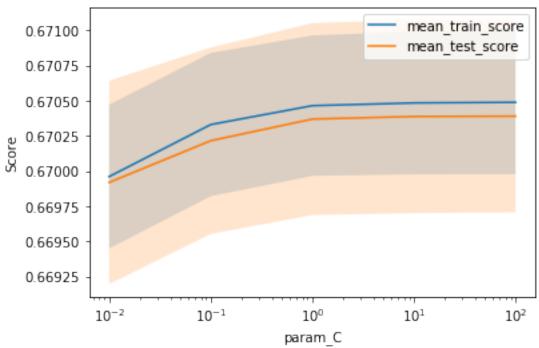
In [43]: param\_grid\_svc = {'C': [0.01, 0.1, 1, 10, 100]}

print(param\_grid\_svc)

```
grid_svc = GridSearchCV(svc, param_grid_svc, cv=3,return_train_score=True)
         grid_svc.fit(X_train_scaled, y_train)
         print(grid_svc.best_params_)
         print(grid_svc.best_score_)
         print("test-set score: {:.3f}".format(grid_log.score(X_test, y_test)))
         pd.DataFrame(grid_svc.cv_results_)
{'C': [0.01, 0.1, 1, 10, 100]}
{'C': 100}
0.6703912024765983
test-set score: 0.624
Out[43]:
            mean_fit_time mean_score_time mean_test_score mean_train_score param_C \
         0
                                  0.022590
                                                                      0.669962
                 6.876013
                                                    0.669921
                                                                                  0.01
         1
                 6.905701
                                  0.023034
                                                    0.670217
                                                                      0.670332
                                                                                   0.1
         2
                 7.768724
                                  0.027496
                                                    0.670371
                                                                      0.670466
                                                                                     1
         3
                 7.719738
                                  0.024892
                                                    0.670389
                                                                      0.670485
                                                                                    10
         4
                 6.850312
                                  0.022570
                                                    0.670391
                                                                      0.670490
                                                                                   100
```

```
params rank_test_score split0_test_score split0_train_score \
           {'C': 0.01}
                                                    0.668971
                                                                        0.670682
                                        5
             {'C': 0.1}
                                        4
                                                                        0.671050
                                                    0.669308
         1
         2
               {'C': 1}
                                        3
                                                    0.669432
                                                                        0.671170
                                        2
              {'C': 10}
         3
                                                    0.669446
                                                                        0.671201
             {'C': 100}
                                        1
                                                    0.669453
                                                                        0.671212
            split1_test_score split1_train_score split2_test_score \
         0
                     0.670072
                                          0.669649
                                                             0.670719
                     0.670478
                                          0.669983
                                                             0.670864
         1
                                          0.670103
         2
                     0.670651
                                                             0.671029
         3
                     0.670664
                                          0.670110
                                                             0.671057
         4
                     0.670664
                                          0.670114
                                                             0.671057
            split2_train_score std_fit_time std_score_time std_test_score
         0
                      0.669556
                                    0.253053
                                                     0.000290
                                                                     0.000722
         1
                      0.669962
                                    0.041432
                                                     0.000965
                                                                     0.000662
         2
                                                                     0.000682
                      0.670124
                                    0.586498
                                                     0.003033
         3
                      0.670144
                                    0.538737
                                                     0.002450
                                                                     0.000686
         4
                      0.670144
                                    0.184395
                                                     0.000120
                                                                     0.000683
            std_train_score
         0
                   0.000510
         1
                   0.000508
         2
                   0.000498
         3
                   0.000507
         4
                   0.000511
In [47]: resultsSVC = pd.DataFrame(grid_svc.cv_results_)
         #Plotting Param_C vs Mean Test and Mean Train Score
         resultsSVC.plot('param_C', 'mean_train_score')
         resultsSVC.plot('param_C', 'mean_test_score', ax=plt.gca())
         plt.fill_between(resultsSVC.param_C.astype(np.float),
                          resultsSVC['mean_train_score'] + resultsSVC['std_train_score'],
                          resultsSVC['mean_train_score'] - resultsSVC['std_train_score'], alpha=
         plt.fill_between(resultsSVC.param_C.astype(np.float),
                          resultsSVC['mean_test_score'] + resultsSVC['std_test_score'],
                          resultsSVC['mean_test_score'] - resultsSVC['std_test_score'], alpha=0.
         plt.legend()
         plt.title("Param C Vs Mean Test and Train Score: Linear SVC")
         plt.ylabel("Score")
         plt.xscale("log")
         plt.savefig("SVC_C_search.png")
```





```
In [45]: param_grid_nc = {'shrink_threshold': [0.01, 0.1, 1, 10, 15, 20, 30]}
         print(param_grid_nc)
         grid_nc = GridSearchCV(nc, param_grid_nc, cv=3,return_train_score=True)
         grid_nc.fit(X_train_scaled, y_train)
         print(grid_nc.best_params_)
         print(grid_nc.best_score_)
         print("test-set score: {:.3f}".format(grid_nc.score(X_test, y_test)))
         pd.DataFrame(grid_nc.cv_results_)
{'shrink_threshold': [0.01, 0.1, 1, 10, 15, 20, 30]}
{'shrink_threshold': 0.01}
0.42425744505563856
test-set score: 0.035
Out[45]:
            mean_fit_time mean_score_time mean_test_score mean_train_score \
         0
                 0.129788
                                  0.035022
                                                    0.424257
                                                                      0.424447
                                                                      0.423960
         1
                 0.122453
                                  0.035777
                                                    0.423787
                 0.122781
                                  0.036052
                                                    0.418931
                                                                      0.418964
         3
                                  0.035177
                 0.121249
                                                    0.383347
                                                                      0.383346
         4
                 0.122157
                                  0.035026
                                                    0.377986
                                                                      0.378287
         5
                 0.123654
                                  0.035760
                                                    0.390200
                                                                      0.390373
```

```
param_shrink_threshold
                                                         params
                                                                  rank_test_score
         0
                                    {'shrink_threshold': 0.01}
                              0.01
                                                                                 1
                               0.1
                                      {'shrink_threshold': 0.1}
                                                                                 2
         1
         2
                                        {'shrink_threshold': 1}
                                                                                 3
                                 1
         3
                                10
                                       {'shrink_threshold': 10}
                                                                                 6
         4
                                15
                                       {'shrink_threshold': 15}
                                                                                 7
         5
                                20
                                       {'shrink_threshold': 20}
                                                                                 4
                                       {'shrink_threshold': 30}
         6
                                30
                                                                                 5
            split0_test_score
                                split0_train_score
                                                     split1_test_score
         0
                      0.425463
                                           0.423837
                                                               0.424948
                                           0.423328
                                                               0.424404
         1
                      0.424926
         2
                      0.420024
                                           0.418354
                                                               0.419420
         3
                      0.382945
                                           0.382265
                                                               0.383620
         4
                      0.378243
                                           0.377869
                                                               0.378071
         5
                      0.390600
                                           0.389872
                                                               0.390085
         6
                      0.388755
                                           0.387717
                                                               0.390732
            split1_train_score
                                 split2_test_score
                                                     split2_train_score
                                                                          std_fit_time
         0
                       0.425540
                                           0.422361
                                                                0.423963
                                                                              0.008907
         1
                       0.425144
                                           0.422031
                                                                0.423409
                                                                              0.001867
         2
                       0.420394
                                           0.417349
                                                                0.418145
                                                                              0.001678
         3
                       0.383889
                                           0.383477
                                                                0.383885
                                                                              0.002542
         4
                       0.378078
                                           0.377645
                                                                0.378914
                                                                              0.001311
         5
                       0.390525
                                                                              0.003044
                                           0.389914
                                                                0.390721
         6
                       0.390040
                                           0.389411
                                                                0.391175
                                                                              0.000741
            std_score_time
                             std_test_score
                                              std_train_score
         0
                   0.000052
                                   0.001357
                                                     0.000775
         1
                   0.000347
                                   0.001260
                                                     0.000838
         2
                  0.000571
                                   0.001145
                                                     0.001015
         3
                  0.000241
                                   0.000291
                                                     0.000765
         4
                                   0.000251
                   0.000313
                                                     0.000452
                  0.000588
                                                     0.000363
         5
                                   0.000292
         6
                                   0.000822
                  0.000154
                                                     0.001439
In [49]: resultsSVC = pd.DataFrame(grid_nc.cv_results_)
         #Plotting Param_C vs Mean Test and Mean Train Score
         resultsSVC.plot('param_shrink_threshold', 'mean_train_score')
         resultsSVC.plot('param_shrink_threshold', 'mean_test_score', ax=plt.gca())
         plt.fill_between(resultsSVC.param_shrink_threshold.astype(np.float),
                           resultsSVC['mean_train_score'] + resultsSVC['std_train_score'],
                           resultsSVC['mean_train_score'] - resultsSVC['std_train_score'], alpha=
         plt.fill_between(resultsSVC.param_shrink_threshold.astype(np.float),
                           resultsSVC['mean_test_score'] + resultsSVC['std_test_score'],
```

6

0.120170

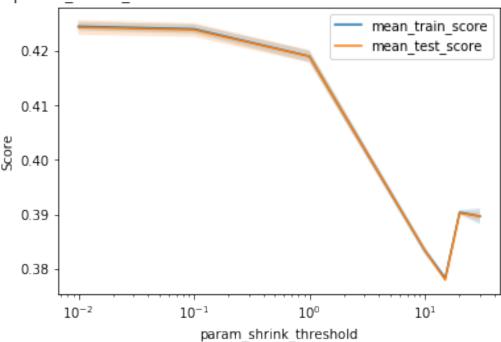
0.035071

0.389633

0.389644

```
resultsSVC['mean_test_score'] - resultsSVC['std_test_score'], alpha=0.plt.legend()
plt.title("param_shrink_threshold Vs Mean Test and Train Score: Linear SVC")
plt.ylabel("Score")
plt.xscale("log")
plt.savefig("NC_Shrink_search.png")
```

## param\_shrink\_threshold Vs Mean Test and Train Score: Linear SVC



### 18 2.3 Inference

The results improve marginally across for LinearSVC and Nearest Centroid. However, there is a sharp rise in performance for Logistic regression

#### 19 2.4

#For Logistic Reg kfold with suffling

```
kf = KFold(random_state=42, shuffle=True)
         param_grid_log_k = {'C': [0.001, 0.01, 0.1, 1, 10, 100]}
         #param_grid_log = {'C': [0.001, 0.01, 0.1, 1, 10, 100]}
         print(param_grid_log)
         grid_log_k = GridSearchCV(lr, param_grid_log_k, cv=kf,return_train_score=True)
         grid_log_k.fit(X_train_scaled, y_train)
         print(grid_log_k.best_params_)
         print(grid_log_k.best_score_)
         print("test-set score: {:.3f}".format(grid_log_k.score(X_test, y_test)))
         pd.DataFrame(grid_log_k.cv_results_)
{'C': [0.001, 0.01, 0.1, 1, 10, 100]}
{'C': 100}
0.712848156894063
test-set score: 0.035
Out[52]:
            mean_fit_time mean_score_time mean_test_score mean_train_score param_C \
         0
                20.837193
                                  0.022542
                                                    0.703607
                                                                      0.703750
                                                                                 0.001
         1
                23.716816
                                  0.023102
                                                                      0.711265
                                                                                  0.01
                                                    0.711189
         2
                23.290579
                                  0.023258
                                                    0.712410
                                                                      0.712561
                                                                                    0.1
         3
                22.956206
                                  0.022374
                                                    0.712761
                                                                      0.712863
                                                                                      1
         4
                22.851773
                                  0.022379
                                                    0.712731
                                                                      0.712856
                                                                                     10
         5
                23.349914
                                  0.022778
                                                    0.712848
                                                                      0.712969
                                                                                    100
                  params rank_test_score split0_test_score split0_train_score \
           {'C': 0.001}
                                        6
                                                     0.702189
                                                                         0.704309
             {'C': 0.01}
                                         5
         1
                                                     0.711228
                                                                         0.711514
         2
              {'C': 0.1}
                                        4
                                                     0.712591
                                                                         0.712715
                                         2
         3
                {'C': 1}
                                                     0.712784
                                                                         0.712915
         4
               {'C': 10}
                                         3
                                                     0.712688
                                                                         0.712870
         5
              {'C': 100}
                                                                         0.712977
                                                     0.712825
            split1_test_score split1_train_score split2_test_score \
         0
                                         0.703256
                     0.704137
                                                             0.704495
         1
                                         0.710932
                     0.711531
                                                             0.710808
         2
                     0.712701
                                         0.712268
                                                             0.711937
         3
                     0.713128
                                         0.712770
                                                             0.712371
         4
                     0.713225
                                         0.712805
                                                             0.712281
         5
                     0.713231
                                         0.712805
                                                             0.712488
            split2_train_score std_fit_time std_score_time std_test_score \
         0
                      0.703686
                                    0.302540
                                                     0.000237
                                                                     0.001013
         1
                      0.711348
                                    0.658001
                                                     0.000469
                                                                     0.000296
         2
                      0.712701
                                    0.266904
                                                     0.001010
                                                                     0.000337
         3
                      0.712904
                                    0.223298
                                                     0.000087
                                                                     0.000310
```

```
4
                      0.712894
                                     0.174427
                                                     0.000095
                                                                     0.000386
         5
                                     0.633673
                                                     0.000356
                                                                     0.000304
                      0.713125
            std_train_score
                   0.000432
         0
         1
                   0.000245
         2
                   0.000208
         3
                   0.000066
         4
                   0.000038
         5
                   0.000131
In [53]: #For Logistic Reg
         kf2 = KFold(random_state = 69, shuffle=True)
         param_grid_log_k = \{'C': [0.001, 0.01, 0.1, 1, 10, 100]\}
         #param_grid_log = {'C': [0.001, 0.01, 0.1, 1, 10, 100]}
         print(param_grid_log)
         grid_log_k2 = GridSearchCV(lr, param_grid_log_k, cv=kf2,return_train_score=True)
         grid_log_k2.fit(X_train_scaled, y_train)
         print(grid_log_k2.best_params_)
         print(grid_log_k2.best_score_)
         print("test-set score: {:.3f}".format(grid_log_k2.score(X_test, y_test)))
         pd.DataFrame(grid_log_k2.cv_results_)
{'C': [0.001, 0.01, 0.1, 1, 10, 100]}
{'C': 100}
0.7130363343040533
test-set score: 0.035
Out [53]:
            mean_fit_time mean_score_time mean_test_score mean_train_score param_C \
         0
                20.379207
                                   0.023612
                                                                      0.703726
                                                                                  0.001
                                                    0.703634
                23.311115
                                                                                   0.01
         1
                                   0.024384
                                                    0.711256
                                                                       0.711237
         2
                23.631054
                                  0.022644
                                                    0.712513
                                                                       0.712476
                                                                                    0.1
         3
                23.632562
                                   0.022595
                                                    0.712814
                                                                       0.712696
                                                                                      1
         4
                23.243504
                                   0.022490
                                                    0.712857
                                                                       0.712740
                                                                                     10
         5
                24.192598
                                   0.024090
                                                    0.713036
                                                                      0.712850
                                                                                    100
                  params rank_test_score split0_test_score split0_train_score \
         0 {'C': 0.001}
                                         6
                                                     0.704371
                                                                          0.703263
                                         5
            {'C': 0.01}
                                                                         0.710808
         1
                                                     0.711173
         2
              {'C': 0.1}
                                         4
                                                                          0.712020
                                                     0.712543
         3
                {'C': 1}
                                         3
                                                     0.712949
                                                                          0.712364
         4
               {'C': 10}
                                         2
                                                     0.712867
                                                                          0.712171
         5
              {'C': 100}
                                         1
                                                     0.713417
                                                                         0.712591
            split1_test_score split1_train_score split2_test_score \
```

```
2
                     0.714264
                                         0.712257
                                                             0.710732
         3
                     0.714622
                                         0.712371
                                                             0.710870
         4
                     0.714712
                                         0.712502
                                                             0.710994
         5
                     0.714663
                                         0.712447
                                                             0.711028
            split2_train_score std_fit_time std_score_time std_test_score \
         0
                      0.704657
                                    0.044640
                                                     0.000838
                                                                     0.001298
                                                     0.001273
         1
                      0.712003
                                    0.384218
                                                                     0.001159
         2
                                    0.469125
                                                     0.000088
                                                                     0.001442
                      0.713152
         3
                                    0.470034
                                                     0.000342
                                                                     0.001535
                      0.713352
         4
                      0.713548
                                    0.173501
                                                     0.000110
                                                                     0.001518
         5
                      0.713514
                                    1.018058
                                                    0.001141
                                                                     0.001508
            std_train_score
         0
                   0.000658
                   0.000542
         1
         2
                   0.000488
         3
                   0.000464
                   0.000587
         4
         5
                   0.000473
In [54]: X_train_new, X_test_new, y_train_new, y_test_new = train_test_split(data.data, data.tar
         scaler = StandardScaler()
         scaler.fit(X train new)
         X train scaled2 = scaler.transform(X train new)
         X_test_scaled2 = scaler.transform(X_test_new)
         #For Logistic Req
         kf2 = KFold(random_state = 69, shuffle=True)
         param_grid_log_k = {'C': [0.001, 0.01, 0.1, 1, 10, 100]}
         #param_grid_log = {'C': [0.001, 0.01, 0.1, 1, 10, 100]}
         print(param_grid_log)
         grid_log_k3 = GridSearchCV(lr, param_grid_log_k, cv=kf2,return_train_score=True)
         grid_log_k3.fit(X_train_scaled2, y_train)
         print(grid_log_k3.best_params_)
         print(grid_log_k3.best_score_)
         print("test-set score: {:.3f}".format(grid_log_k3.score(X_test_scaled2, y_test)))
         pd.DataFrame(grid_log_k3.cv_results_)
{'C': [0.001, 0.01, 0.1, 1, 10, 100]}
{'C': 0.001}
0.48769618068703113
test-set score: 0.487
```

0.703259

0.710901

0.701810

0.709879

0

1

0.704722

0.712715

```
Out [54]:
            mean_fit_time
                           mean_score_time mean_test_score mean_train_score param_C \
         0
                 15.352440
                                    0.037557
                                                      0.487696
                                                                         0.487717
                                                                                    0.001
         1
                 28.425483
                                    0.041895
                                                      0.487694
                                                                         0.487718
                                                                                     0.01
         2
                 30.837087
                                    0.037765
                                                      0.487689
                                                                         0.487720
                                                                                      0.1
         3
                 30.947627
                                    0.040173
                                                      0.487692
                                                                         0.487720
                                                                                        1
         4
                 31.462450
                                                                         0.487720
                                    0.039106
                                                      0.487692
                                                                                       10
         5
                 30.429259
                                    0.039000
                                                      0.487692
                                                                         0.487720
                                                                                      100
                                             split0_test_score split0_train_score
                          rank_test_score
                   params
         0
            {'C': 0.001}
                                          1
                                                       0.488582
                                                                            0.487281
             {'C': 0.01}
                                          2
                                                                            0.487281
         1
                                                       0.488575
         2
              {'C': 0.1}
                                          6
                                                                            0.487288
                                                       0.488561
                 {'C': 1}
                                          3
         3
                                                       0.488568
                                                                            0.487288
                                          3
         4
                {'C': 10}
                                                                            0.487288
                                                       0.488568
         5
              {'C': 100}
                                          3
                                                       0.488568
                                                                            0.487288
            split1_test_score
                                split1_train_score split2_test_score
         0
                      0.486654
                                           0.488241
                                                               0.487852
         1
                      0.486654
                                           0.488241
                                                               0.487852
         2
                      0.486654
                                           0.488241
                                                               0.487852
                                           0.488241
                                                               0.487852
         3
                      0.486654
         4
                      0.486654
                                           0.488241
                                                               0.487852
         5
                      0.486654
                                           0.488241
                                                               0.487852
            split2_train_score std_fit_time std_score_time std_test_score
         0
                                     0.074040
                                                       0.000144
                       0.487628
                                                                        0.000795
                       0.487632
                                      2.673127
                                                       0.002981
                                                                        0.000792
         1
         2
                       0.487632
                                      0.969374
                                                       0.000255
                                                                        0.000787
                       0.487632
         3
                                      1.437076
                                                       0.002198
                                                                        0.000790
         4
                       0.487632
                                      0.330687
                                                       0.001845
                                                                        0.000790
         5
                       0.487632
                                      0.499907
                                                       0.001781
                                                                        0.000790
            std_train_score
         0
                    0.000397
         1
                    0.000397
         2
                    0.000394
         3
                    0.000394
         4
                    0.000394
         5
                    0.000394
In [57]: #For SVC
         kf = KFold(random_state=42, shuffle=True)
         param_grid_svc_k = \{ 'C' : [0.001, 0.01, 0.1, 1, 10, 100] \}
         #param_grid_log = {'C': [0.001, 0.01, 0.1, 1, 10, 100]}
         print(param_grid_svc_k)
         grid_svc_k = GridSearchCV(svc, param_grid_svc_k, cv=kf,return_train_score=True)
```

```
grid_svc_k.fit(X_train_scaled, y_train)
         print(grid_svc_k.best_params_)
         print(grid_svc_k.best_score_)
         pd.DataFrame(grid_svc_k.cv_results_)
{'C': [0.001, 0.01, 0.1, 1, 10, 100]}
{'C': 100}
0.6703613694725754
Out [57]:
            mean_fit_time
                            mean_score_time
                                              mean_test_score
                                                                 mean_train_score param_C \
         0
                  6.444503
                                    0.023908
                                                                          0.666040
                                                                                     0.001
                                                      0.665818
         1
                  6.920749
                                    0.024916
                                                      0.669916
                                                                          0.670025
                                                                                      0.01
         2
                  6.730087
                                                                          0.670335
                                                                                        0.1
                                    0.023700
                                                      0.670240
         3
                                                                          0.670506
                  6.804305
                                    0.023620
                                                      0.670336
                                                                                          1
         4
                  6.862878
                                    0.023600
                                                      0.670359
                                                                          0.670531
                                                                                         10
         5
                  6.845137
                                    0.023622
                                                      0.670361
                                                                          0.670532
                                                                                        100
                                              split0_test_score
                                                                  split0_train_score
                   params
                          rank_test_score
            {'C': 0.001}
                                           6
                                                       0.666127
                                                                             0.667198
         0
             {'C': 0.01}
                                           5
         1
                                                       0.670451
                                                                             0.671132
         2
               {'C': 0.1}
                                           4
                                                       0.670754
                                                                             0.671404
         3
                                           3
                 {'C': 1}
                                                       0.670809
                                                                             0.671583
                                           2
         4
                {'C': 10}
                                                       0.670836
                                                                             0.671604
         5
               {'C': 100}
                                                       0.670843
                                                                             0.671604
                                           1
            split1_test_score
                                 split1_train_score
                                                      split2_test_score
         0
                      0.665639
                                           0.665291
                                                                0.665687
                      0.669935
                                           0.669305
                                                                0.669363
         1
         2
                      0.670382
                                           0.669628
                                                                0.669583
         3
                      0.670540
                                           0.669804
                                                                0.669659
         4
                      0.670575
                                           0.669835
                                                                0.669666
                      0.670575
         5
                                           0.669835
                                                                0.669666
                                  std_fit_time
                                                 std_score_time
                                                                  std_test_score
            split2_train_score
         0
                       0.665632
                                      0.231007
                                                       0.000237
                                                                         0.000220
         1
                       0.669638
                                      0.133722
                                                       0.001850
                                                                         0.000444
         2
                       0.669972
                                      0.200418
                                                       0.000011
                                                                         0.000488
         3
                       0.670131
                                      0.171987
                                                       0.000138
                                                                         0.000491
         4
                       0.670155
                                      0.238961
                                                       0.000030
                                                                         0.000502
         5
                       0.670158
                                      0.194593
                                                       0.000135
                                                                         0.000504
            std_train_score
         0
                    0.000830
         1
                    0.000795
         2
                    0.000769
         3
                    0.000773
         4
                    0.000770
         5
                    0.000769
```

```
In [58]: #For SVC
         kf2 = KFold(random_state=69, shuffle=True)
         param_grid_svc_k = \{ 'C' : [0.001, 0.01, 0.1, 1, 10, 100] \}
         #param_grid_log = {'C': [0.001, 0.01, 0.1, 1, 10, 100]}
         print(param_grid_svc_k)
         grid_svc_k2 = GridSearchCV(svc, param_grid_svc_k, cv=kf,return_train_score=True)
         grid_svc_k2.fit(X_train_scaled, y_train)
         print(grid_svc_k2.best_params_)
         print(grid_svc_k2.best_score_)
         pd.DataFrame(grid_svc_k2.cv_results_)
{'C': [0.001, 0.01, 0.1, 1, 10, 100]}
{'C': 100}
0.6703613694725754
Out[58]:
            mean_fit_time
                          mean_score_time mean_test_score mean_train_score param_C \
         0
                 6.175060
                                   0.022384
                                                     0.665818
                                                                        0.666040
                                                                                   0.001
                 6.839324
                                   0.022141
                                                                        0.670025
                                                                                    0.01
         1
                                                     0.669916
         2
                                                                        0.670335
                                                                                     0.1
                 6.671474
                                   0.021925
                                                     0.670240
         3
                 6.673582
                                   0.021828
                                                     0.670336
                                                                        0.670506
                                                                                       1
         4
                 6.826746
                                   0.023347
                                                     0.670359
                                                                        0.670531
                                                                                      10
         5
                 7.086383
                                   0.026851
                                                     0.670361
                                                                        0.670532
                                                                                     100
                                            split0_test_score split0_train_score
                           rank_test_score
                  params
         0
           {'C': 0.001}
                                         6
                                                      0.666127
                                                                           0.667198
         1
             {'C': 0.01}
                                         5
                                                      0.670451
                                                                           0.671132
         2
              {'C': 0.1}
                                         4
                                                      0.670754
                                                                           0.671404
         3
                {'C': 1}
                                         3
                                                      0.670809
                                                                           0.671583
                                         2
         4
               {'C': 10}
                                                      0.670836
                                                                           0.671604
         5
              {'C': 100}
                                         1
                                                      0.670843
                                                                           0.671604
                               split1_train_score split2_test_score \
            split1_test_score
         0
                     0.665639
                                          0.665291
                                                              0.665687
                     0.669935
                                          0.669305
                                                              0.669363
         1
         2
                                          0.669628
                                                              0.669583
                     0.670382
         3
                     0.670540
                                          0.669804
                                                              0.669659
         4
                     0.670575
                                          0.669835
                                                              0.669666
         5
                     0.670575
                                          0.669835
                                                              0.669666
            split2_train_score std_fit_time std_score_time std_test_score \
         0
                      0.665632
                                     0.100034
                                                      0.000901
                                                                       0.000220
         1
                      0.669638
                                     0.175879
                                                      0.000586
                                                                       0.000444
         2
                       0.669972
                                     0.180436
                                                      0.000113
                                                                       0.000488
         3
                       0.670131
                                     0.203472
                                                      0.000130
                                                                       0.000491
         4
                       0.670155
                                     0.312098
                                                      0.001970
                                                                       0.000502
```

```
5
                       0.670158
                                     0.493710
                                                      0.004546
                                                                      0.000504
            std_train_score
         0
                   0.000830
         1
                   0.000795
         2
                   0.000769
         3
                   0.000773
         4
                   0.000770
         5
                   0.000769
In [59]: #For SVC
         kf2 = KFold(random_state=69, shuffle=True)
         param_grid_svc_k3 = {'C': [0.01, 0.1, 1, 10, 100, 1000]}
         #param_grid_log = {'C': [0.001, 0.01, 0.1, 1, 10, 100]}
         print(param_grid_svc_k3)
         grid_svc_k3 = GridSearchCV(svc, param_grid_svc_k3, cv=kf,return_train_score=True)
         grid_svc_k3.fit(X_train_scaled2, y_train)
         pd.DataFrame(grid_svc_k3.cv_results_)
{'C': [0.01, 0.1, 1, 10, 100, 1000]}
Out [59]:
            mean_fit_time mean_score_time mean_test_score mean_train_score param_C
         0
                37.037791
                                   0.038266
                                                     0.487698
                                                                       0.487723
                                                                                    0.01
         1
                28.529061
                                   0.038738
                                                     0.487696
                                                                        0.487721
                                                                                     0.1
         2
                27.701664
                                   0.038084
                                                                        0.487721
                                                     0.487696
                                                                                       1
         3
                26.535049
                                   0.037932
                                                     0.487696
                                                                        0.487721
                                                                                      10
         4
                26.632158
                                   0.038544
                                                     0.487696
                                                                        0.487721
                                                                                     100
         5
                31.361303
                                   0.047957
                                                     0.487696
                                                                        0.487721
                                                                                    1000
                                                               split0_train_score
                 params
                        rank_test_score split0_test_score
           {'C': 0.01}
                                        1
                                                     0.488100
                                                                          0.487529
                                        2
         1
             {'C': 0.1}
                                                     0.488093
                                                                          0.487525
                                        2
         2
               {'C': 1}
                                                     0.488093
                                                                          0.487525
         3
              {'C': 10}
                                        2
                                                     0.488093
                                                                          0.487525
             {'C': 100}
                                        2
                                                     0.488093
                                                                          0.487525
         5 {'C': 1000}
                                        2
                                                     0.488093
                                                                          0.487525
            split1_test_score split1_train_score split2_test_score
         0
                     0.488589
                                          0.487274
                                                              0.486406
         1
                     0.488589
                                          0.487274
                                                              0.486406
         2
                     0.488589
                                          0.487274
                                                              0.486406
         3
                     0.488589
                                          0.487274
                                                              0.486406
                     0.488589
                                                              0.486406
         4
                                          0.487274
         5
                     0.488589
                                          0.487274
                                                              0.486406
```

```
split2_train_score std_fit_time std_score_time
                                                                 std_test_score \
         0
                                      5.072516
                                                      0.000749
                                                                       0.000935
                       0.488365
         1
                       0.488365
                                      4.605452
                                                      0.001068
                                                                       0.000934
         2
                       0.488365
                                      5.268161
                                                      0.000144
                                                                       0.000934
         3
                       0.488365
                                      4.220784
                                                      0.000059
                                                                       0.000934
         4
                       0.488365
                                      4.125851
                                                      0.000854
                                                                       0.000934
                                                      0.006966
         5
                       0.488365
                                      3.167772
                                                                       0.000934
            std_train_score
                   0.000466
         0
                   0.000467
         1
         2
                    0.000467
         3
                    0.000467
                    0.000467
         4
         5
                    0.000467
In [60]: #For Nearest Controld
         kf = KFold(random state=42, shuffle=True)
         param_grid_nc = {'shrink_threshold': [0.01, 0.1, 1, 10, 15, 20, 30, 100]}
         print(param_grid_nc)
         grid_nc_k = GridSearchCV(nc, param_grid_nc, cv=3,return_train_score=True)
         grid_nc_k.fit(X_train_scaled, y_train)
         pd.DataFrame(grid_nc_k.cv_results_)
{'shrink_threshold': [0.01, 0.1, 1, 10, 15, 20, 30, 100]}
Out[60]:
            mean_fit_time
                            mean_score_time mean_test_score mean_train_score \
         0
                                   0.036036
                 0.129763
                                                     0.424257
                                                                        0.424447
         1
                 0.126100
                                   0.035625
                                                     0.423787
                                                                        0.423960
         2
                 0.124257
                                   0.035446
                                                                        0.418964
                                                     0.418931
         3
                 0.124510
                                   0.035445
                                                     0.383347
                                                                        0.383346
         4
                 0.122507
                                   0.034826
                                                     0.377986
                                                                        0.378287
         5
                 0.129629
                                   0.037064
                                                     0.390200
                                                                        0.390373
         6
                 0.126681
                                   0.037493
                                                     0.389633
                                                                        0.389644
         7
                 0.128099
                                   0.035524
                                                     0.428675
                                                                        0.428661
           param_shrink_threshold
                                                         params
                                                                  rank_test_score
         0
                              0.01
                                    {'shrink_threshold': 0.01}
                                                                                 2
         1
                               0.1
                                      {'shrink_threshold': 0.1}
                                                                                 3
         2
                                        {'shrink_threshold': 1}
                                 1
                                                                                 4
         3
                                10
                                       {'shrink_threshold': 10}
                                                                                 7
         4
                                15
                                       {'shrink_threshold': 15}
                                                                                 8
         5
                                       {'shrink_threshold': 20}
                                20
                                                                                 5
         6
                                30
                                       {'shrink_threshold': 30}
                                                                                 6
         7
                                      {'shrink_threshold': 100}
                               100
                                                                                 1
```

```
0
                      0.425463
                                           0.423837
                                                               0.424948
         1
                      0.424926
                                           0.423328
                                                               0.424404
         2
                      0.420024
                                           0.418354
                                                               0.419420
         3
                      0.382945
                                           0.382265
                                                               0.383620
         4
                      0.378243
                                           0.377869
                                                               0.378071
         5
                      0.390600
                                           0.389872
                                                               0.390085
         6
                      0.388755
                                           0.387717
                                                               0.390732
         7
                      0.427432
                                                               0.428686
                                           0.428987
            split1_train_score
                                 split2_test_score
                                                      split2_train_score
                                                                           std_fit_time
         0
                                                                               0.006915
                       0.425540
                                           0.422361
                                                                0.423963
                                           0.422031
                                                                0.423409
         1
                                                                               0.003070
                       0.425144
         2
                       0.420394
                                           0.417349
                                                                0.418145
                                                                               0.001548
         3
                       0.383889
                                           0.383477
                                                                0.383885
                                                                               0.000487
         4
                       0.378078
                                           0.377645
                                                                0.378914
                                                                               0.000623
         5
                       0.390525
                                           0.389914
                                                                0.390721
                                                                               0.004564
         6
                       0.390040
                                           0.389411
                                                                0.391175
                                                                               0.002322
         7
                       0.428910
                                           0.429907
                                                                0.428087
                                                                               0.002625
            std_score_time std_test_score std_train_score
                  0.001304
         0
                                   0.001357
                                                     0.000775
         1
                   0.000521
                                    0.001260
                                                      0.000838
         2
                  0.000478
                                    0.001145
                                                      0.001015
         3
                  0.000713
                                    0.000291
                                                      0.000765
         4
                                    0.000251
                   0.000134
                                                      0.000452
         5
                                    0.000292
                   0.001508
                                                     0.000363
         6
                   0.001675
                                    0.000822
                                                     0.001439
         7
                   0.000883
                                    0.001011
                                                      0.000408
In [62]: #For Nearest Controld
         kf2 = KFold(random state=69, shuffle=True)
         param_grid_nc = {'shrink_threshold': [0.01, 0.1, 1, 10, 15, 20, 30, 100]}
         print(param_grid_nc)
         grid_nc_k2 = GridSearchCV(nc, param_grid_nc, cv=3,return_train_score=True)
         grid_nc_k2.fit(X_train_scaled, y_train)
         pd.DataFrame(grid_nc_k2.cv_results_)
{'shrink_threshold': [0.01, 0.1, 1, 10, 15, 20, 30, 100]}
Out [62]:
            mean_fit_time
                            mean_score_time mean_test_score mean_train_score \
         0
                 0.126063
                                   0.035162
                                                     0.424257
                                                                        0.424447
         1
                  0.124750
                                    0.035919
                                                      0.423787
                                                                        0.423960
         2
                                    0.038850
                                                                        0.418964
                 0.141729
                                                     0.418931
```

split0\_train\_score

split1\_test\_score

split0\_test\_score

```
3
        0.132582
                           0.036957
                                             0.383347
                                                                 0.383346
4
        0.130839
                           0.036198
                                             0.377986
                                                                 0.378287
5
        0.123658
                           0.035235
                                             0.390200
                                                                 0.390373
6
        0.123789
                           0.035200
                                             0.389633
                                                                 0.389644
7
        0.126390
                           0.035432
                                                                 0.428661
                                             0.428675
  param_shrink_threshold
                                                 params
                                                          rank_test_score
0
                     0.01
                            {'shrink_threshold': 0.01}
                                                                         2
1
                      0.1
                             {'shrink_threshold': 0.1}
                                                                         3
2
                                                                         4
                         1
                               {'shrink_threshold': 1}
3
                       10
                              {'shrink_threshold': 10}
                                                                         7
4
                       15
                              {'shrink threshold': 15}
                                                                         8
5
                        20
                              {'shrink_threshold': 20}
                                                                         5
6
                                                                         6
                       30
                              {'shrink threshold': 30}
7
                             {'shrink_threshold': 100}
                      100
   split0_test_score
                       split0_train_score
                                            split1_test_score
0
             0.425463
                                  0.423837
                                                       0.424948
1
             0.424926
                                  0.423328
                                                       0.424404
2
             0.420024
                                  0.418354
                                                       0.419420
             0.382945
                                                       0.383620
3
                                  0.382265
4
             0.378243
                                                       0.378071
                                  0.377869
5
             0.390600
                                  0.389872
                                                       0.390085
6
             0.388755
                                  0.387717
                                                       0.390732
7
             0.427432
                                  0.428987
                                                       0.428686
   split1_train_score
                        split2_test_score
                                             split2_train_score
                                                                   std_fit_time
0
              0.425540
                                  0.422361
                                                        0.423963
                                                                       0.005148
1
                                                                       0.001594
              0.425144
                                  0.422031
                                                        0.423409
2
              0.420394
                                  0.417349
                                                        0.418145
                                                                       0.004519
3
              0.383889
                                  0.383477
                                                        0.383885
                                                                       0.006924
              0.378078
                                                        0.378914
                                                                       0.009987
4
                                  0.377645
5
              0.390525
                                  0.389914
                                                        0.390721
                                                                       0.000733
6
              0.390040
                                  0.389411
                                                        0.391175
                                                                       0.000284
7
              0.428910
                                  0.429907
                                                        0.428087
                                                                       0.000224
   std_score_time
                    std_test_score
                                      std_train_score
0
         0.000415
                           0.001357
                                             0.000775
1
         0.000850
                           0.001260
                                             0.000838
2
         0.002859
                           0.001145
                                             0.001015
3
         0.002475
                           0.000291
                                             0.000765
4
         0.001278
                           0.000251
                                             0.000452
5
         0.000033
                           0.000292
                                             0.000363
6
         0.000206
                           0.000822
                                             0.001439
7
         0.000835
                           0.001011
                                             0.000408
```

In [63]: #For Nearest Controld

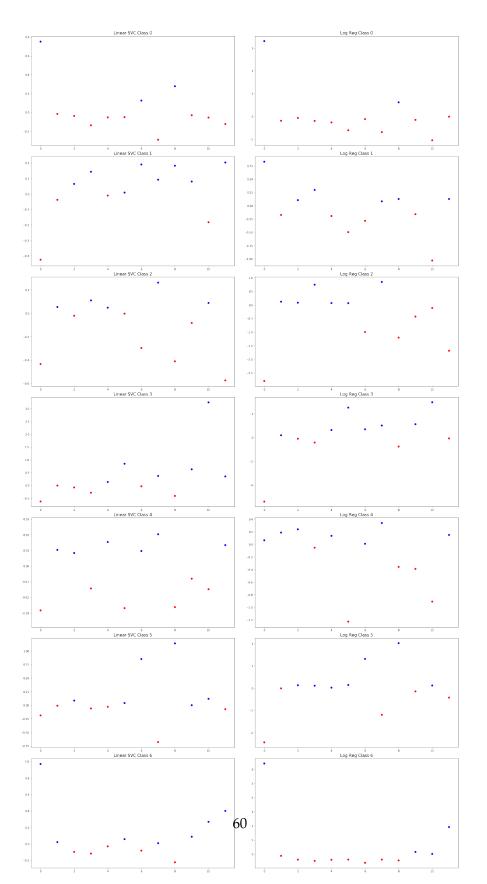
```
kf3 = KFold(random_state=42, shuffle=True)
         param_grid_nc = {'shrink_threshold': [0.01, 0.1, 1, 10, 15, 20, 30, 100]}
         print(param_grid_nc)
         grid_nc_k3 = GridSearchCV(nc, param_grid_nc, cv=3,return_train_score=True)
         grid_nc_k3.fit(X_train_scaled2, y_train)
         pd.DataFrame(grid_nc_k3.cv_results_)
{'shrink_threshold': [0.01, 0.1, 1, 10, 15, 20, 30, 100]}
Out[63]:
            mean_fit_time
                            mean_score_time
                                              mean_test_score
                                                                mean_train_score
         0
                  0.286566
                                    0.061198
                                                      0.038354
                                                                         0.040608
         1
                  0.278847
                                    0.061549
                                                                         0.040537
                                                      0.038315
         2
                  0.278288
                                    0.058835
                                                                         0.030703
                                                      0.029592
         3
                  0.282914
                                    0.057302
                                                      0.364500
                                                                         0.364500
         4
                  0.277939
                                    0.057904
                                                      0.364500
                                                                         0.364500
         5
                  0.280772
                                    0.057152
                                                      0.364500
                                                                         0.364500
         6
                  0.278669
                                    0.057892
                                                      0.364500
                                                                         0.364500
         7
                  0.278657
                                    0.058116
                                                      0.364500
                                                                         0.364500
           param_shrink_threshold
                                                          params
                                                                  rank_test_score
         0
                              0.01
                                     {'shrink_threshold': 0.01}
                                                                                 6
         1
                               0.1
                                      {'shrink_threshold': 0.1}
                                                                                 7
         2
                                        {'shrink_threshold': 1}
                                  1
                                                                                 8
                                       {'shrink_threshold': 10}
         3
                                10
                                                                                 1
         4
                                15
                                       {'shrink_threshold': 15}
                                                                                 1
         5
                                20
                                       {'shrink_threshold': 20}
                                                                                 1
         6
                                30
                                       {'shrink_threshold': 30}
                                                                                 1
         7
                                      {'shrink threshold': 100}
                               100
                                                                                 1
                                split0_train_score split1_test_score
            split0_test_score
         0
                      0.035207
                                           0.036702
                                                               0.032991
                      0.035964
                                           0.037032
                                                               0.034354
         1
         2
                      0.036474
                                           0.037604
                                                               0.026712
         3
                      0.364494
                                           0.364502
                                                               0.364502
         4
                      0.364494
                                           0.364502
                                                               0.364502
         5
                      0.364494
                                           0.364502
                                                               0.364502
         6
                      0.364494
                                           0.364502
                                                               0.364502
         7
                      0.364494
                                           0.364502
                                                               0.364502
            split1_train_score
                                 split2_test_score
                                                     split2_train_score
                                                                           std_fit_time
         0
                       0.035287
                                           0.046864
                                                                0.049837
                                                                               0.011733
                                           0.044627
                                                                0.047630
                                                                               0.002245
         1
                       0.036949
         2
                       0.028268
                                           0.025590
                                                                0.026237
                                                                               0.001642
         3
                       0.364498
                                           0.364503
                                                                0.364498
                                                                               0.000893
         4
                       0.364498
                                           0.364503
                                                                0.364498
                                                                               0.000381
         5
                       0.364498
                                           0.364503
                                                                0.364498
                                                                               0.003470
```

```
0.364503
              0.364498
                                                        0.364498
                                                                       0.002700
6
7
              0.364498
                                  0.364503
                                                        0.364498
                                                                       0.002167
   std_score_time std_test_score std_train_score
0
         0.000637
                           0.006085
                                             0.006551
1
         0.000727
                           0.004511
                                             0.005016
2
         0.000497
                           0.004888
                                             0.004950
3
         0.000151
                           0.000004
                                             0.000002
4
         0.000308
                           0.000004
                                             0.000002
5
         0.000280
                           0.000004
                                             0.000002
6
         0.000653
                           0.000004
                                             0.000002
7
         0.000863
                           0.000004
                                             0.000002
```

### 20 2.4 Inference

The parameters are found to sometimes change in the case of SVC they change only in the last case. For nearest centroid they vary from 1 to 100. And for Logistic Regression it is 100 in 2 cases and then drops to 0.01 for the last case. Thus, changing the random-state of the training-test split or the random seed of the shuffling has an unpredictable but marginal effect.

```
In []:
In []:
21 2.5
In []:
In [76]: grid_log_k.best_estimator_.coef_.shape
Out[76]: (7, 12)
In [77]: #Visualizing coefficients for Support Vector Machines and Logistic Regression
         fig25, axes25 = plt.subplots(7,2)
         fig25.set_size_inches(28,56)
         fig25.subplots_adjust(hspace=0.1, wspace=0.1)
         for i in range(7):
             axes25[i,0].scatter(range(X_train_scaled.shape[1]),grid_svc_k2.best_estimator_.coef
             axes25[i,0].set_title("Linear SVC Class %s" %str(i),fontsize=15)
             axes25[i,1].scatter(range(X_train_scaled.shape[1]),grid_log_k.best_estimator_.coef_
             axes25[i,1].set_title("Log Reg Class %s" %str(i),fontsize=15)
         fig25.suptitle('Coefficient Visualization for SVC and LR', fontsize=25)
         fig25.savefig('task25.png')
```



In [ ]: