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In [3]: import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
import matplotlib.backends.backend_pdf
from sklearn.model_selection import train_test_split, GridSearchCV
from sklearn.preprocessing import StandardScaler
from sklearn.linear_model import LogisticRegression
from sklearn.ensemble import RandomForestClassifier
from sklearn.metrics import roc_auc_score, roc_curve
from sklearn.utils import resample

# Загрузка данных
data = pd.read_csv('grant_data_imb.csv')

# Подготовка данных
X = data.drop('Grant.Status', axis=1)
y = data['Grant.Status']

# Заполнение пропусков в числовых признаках
num_features = X.select_dtypes(include=['int64', 'float64']).columns
X[num_features] = X[num_features].fillna(X[num_features].mean())

# Заполнение пропусков в категориальных признаках
cat_features = X.select_dtypes(include=['object']).columns
X[cat_features] = X[cat_features].fillna('Missing')

# Прямое кодирование для категориальных признаков
X = pd.get_dummies(X, columns=cat_features)

# Разделение данных на обучающую и тестовую выборки
X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.2,

# Масштабирование признаков
scaler = StandardScaler()
X_train_scaled = scaler.fit_transform(X_train)
X_test_scaled = scaler.transform(X_test)

# Балансировка классов методом oversampling
X_train_scaled_upsampled, y_train_upsampled = resample(
    X_train_scaled[y_train == 1],
    y_train[y_train == 1],
    replace=True,
    n_samples=X_train_scaled[y_train == 0].shape[0],
    random_state=123
)

X_train_balanced = np.vstack((X_train_scaled[y_train == 0], X_train_scaled_upsampled))
y_train_balanced = np.hstack((y_train[y_train == 0], y_train_upsampled))

# Обучение модели логистической регрессии
log_reg = LogisticRegression(max_iter=1000)
log_reg.fit(X_train_balanced, y_train_balanced)
y_pred_log_reg = log_reg.predict_proba(X_test_scaled)[:, 1]

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# Обучение модели случайного леса с подбором гиперпараметров
rf = RandomForestClassifier(random_state=42)
param_grid = {
    'n_estimators': [100, 200],
    'max_depth': [10, 20],
    'min_samples_split': [2, 5]
}
grid_search = GridSearchCV(rf, param_grid, cv=5, scoring='roc_auc')
grid_search.fit(X_train_balanced, y_train_balanced)

best_rf = grid_search.best_estimator_
y_pred_rf = best_rf.predict_proba(X_test_scaled)[: , 1]

# Вывод результатов
print('ROC AUC for Logistic Regression:', roc_auc_score(y_test, y_pred_lo
print('Best parameters for Random Forest:', grid_search.best_params_)
print('ROC AUC for Random Forest:', roc_auc_score(y_test, y_pred_rf))

# Построение и сохранение ROC-кривых в PDF
with matplotlib.backends.backend_pdf.PdfPages("roc_curves.pdf") as pdf:
    plt.figure(figsize=(8, 6))
    plot_roc_curve(y_test, y_pred_log_reg, 'Logistic Regression')
    plot_roc_curve(y_test, y_pred_rf, 'Random Forest')
    plt.legend()
    plt.tight_layout()
    pdf.savefig() # Сохраняем текущую фигуру в pdf-файл
    plt.close()

print("ROC-кривые успешно сохранены в 'roc_curves.pdf'")

# Функция для построения ROC-кривой
def plot_roc_curve(y_true, y_scores, label=None):
    fpr, tpr, thresholds = roc_curve(y_true, y_scores)
    plt.plot(fpr, tpr, linewidth=2, label=label)
    plt.plot([0, 1], [0, 1], 'k--') # dashed diagonal
    plt.axis([0, 1, 0, 1])
    plt.xlabel('False Positive Rate')
    plt.ylabel('True Positive Rate')
    plt.title('ROC Curve')

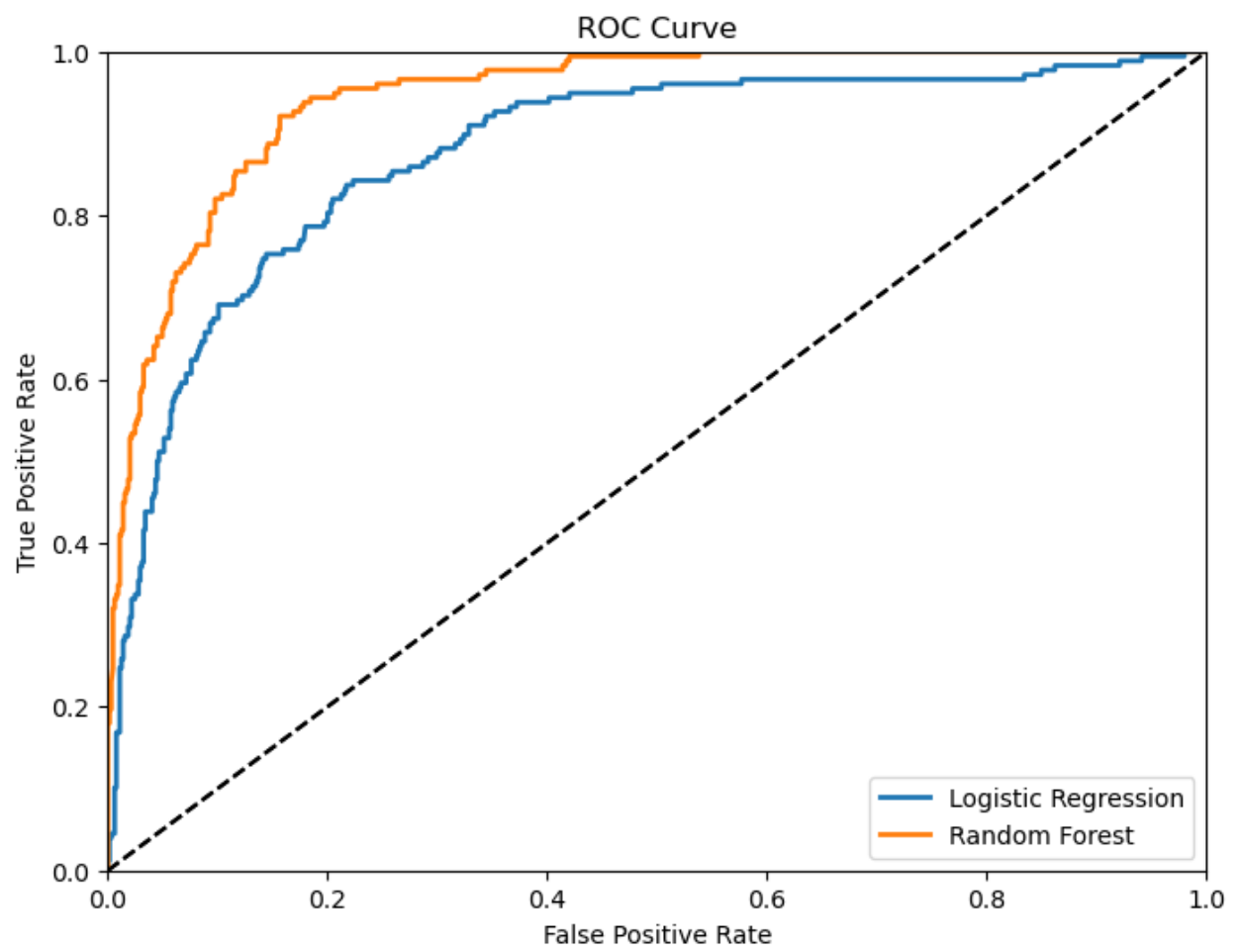
# Построение ROC-кривых
plt.figure(figsize=(8, 6))
plot_roc_curve(y_test, y_pred_log_reg, 'Logistic Regression')
plot_roc_curve(y_test, y_pred_rf, 'Random Forest')
plt.legend()
plt.show()

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ROC AUC for Logistic Regression: 0.877567285079697
Best parameters for Random Forest: {'max_depth': 20, 'min_samples_split':
2, 'n_estimators': 200}
ROC AUC for Random Forest: 0.9435284382893476
ROC-кривые успешно сохранены в 'roc_curves.pdf'

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In []: