#### Introduction

This project aims to implement three classification algorithms; Random Forest, Naive Bayes, and Long Short-Term Memory (LSTM), to predict the likelihood of an individual being a drinker. Utilizing diagnostic measurements collected from the National Health Insurance Service in Korea. The primary objectives of the dataset are the analysis of body signals and the classification of smoking and drinking behaviors. The performance of each model is evaluated using 10-fold cross-validation, focusing on metrics such as accuracy, precision, and Area Under the ROC Curve (AUC).

### **Dataset Description:**

The dataset used in this project includes various health-related features and behavioral indicators of individuals. The main goal is to predict the target variable DRK\_YN, which shows whether a person is a drinker (Y) or not (N). The dataset contains the following columns:

### **Demographics**

• sex: Gender of the individual (Male/Female)

• age: Age in years

height: Height in centimetersweight: Weight in kilograms

• waistline: Waist circumference in centimeters

### **Health Metrics**

- sight left, sight right: Visual acuity measurements for the left and right eyes
- hear left, hear right: Hearing ability measurements for the left and right ears
- SBP, DBP: Systolic and Diastolic Blood Pressure
- **BLDS:** Blood Sugar Level
- tot chole, HDL chole, LDL chole, triglyceride: Various cholesterol levels
- hemoglobin: Hemoglobin levels in the blood
- **urine protein:** Presence of protein in urine
- **serum creatinine:** Serum creatinine levels
- SGOT AST, SGOT ALT, gamma GTP: Levels of liver enzymes

#### **Behavioral Indicators**

• SMK stat type cd: Smoking status code

## **Target Variable**

• **DRK YN:** Drinker status (Y for Yes, N for No)

	Fi	rst fe	w rows	s of the	dataset					
		sex	age	height	weight	waistline	sight_left	sight_right	hear_left \	
	0	Male	35	170	75	90.0	1.0	1.0	1.0	
	1	Male	30	180	80	89.0	0.9	1.2	1.0	
	2	Male	40	165	75	91.0	1.2	1.5	1.0	
	3	Male	50	175	80	91.0	1.5	1.2	1.0	
ı	4	Male	50	165	60	80.0	1.0	1.2	1.0	
		hear_	right	SBP	LDI	chole t	riglyceride	hemoglobin u	rine_protein	\
	0		1.0	120.0		126.0	92.0	17.1	1.0	
	1		1.0	130.0		148.0	121.0	15.8	1.0	
	2		1.0	120.0		74.0	104.0	15.8	1.0	
	3		1.0	145.0		104.0	106.0	17.6	1.0	
ı	4		1.0	138.0		117.0	104.0	13.8	1.0	
		serum	_crea <sup>.</sup>	tinine	SGOT_AST	SGOT_ALT	gamma_GTP	SMK_stat_type	_cd DRK_YN	
	0			1.0	21.0	35.0	40.0		1.0 Y	
	1			0.9	20.0	36.0	27.0		3.0 N	
	2			0.9	47.0	32.0	68.0		1.0 N	
	3			1.1	29.0	34.0	18.0		1.0 N	
ı	4			0.8	19.0	12.0	25.0		1.0 N	
	[5	rows	x 24	columns]						

Sample Data

# **Data Preprocessing**

The dataset obtained from Kaggle was already well-structured and free of missing values. However, I conducted additional checks and performed some preprocessing to understand the data better for training purposes.

# **Encoding Categorical Variables**

The dataset contains categorical variables that need to be converted into numerical values for the machine learning models to process them effectively. Specifically, the sex and DRK\_YN columns were encoded using LabelEncoder from the sklearn.preprocessing module.

- Sex Encoding:
  - Male: Encoded as 1Female: Encoded as 0
- DRK YN Encoding:
  - Y (Yes): Encoded as 1N (No): Encoded as 0

**Data Encoding** 

### **Feature Selection**

After encoding the categorical variables, the next step was to identify and select the relevant features that will be used to predict the target variable DRK YN. The selected feature columns include:

- Demographics:
  - o sex, age, height, weight, waistline
- Health Metrics:
  - o sight\_left, sight\_right, hear\_left, hear\_right
  - o SBP, DBP, BLDS, tot chole
  - o HDL chole, LDL chole, triglyceride
  - o hemoglobin, urine protein, serum creatinine
  - o SGOT AST, SGOT ALT, gamma GTP
- Behavioral Indicators:
  - o SMK stat type cd

These features encompass a range of demographic information, health-related measurements, and behavioral indicators, providing a comprehensive basis for predicting drinking behavior.

## **Handling Missing Values**

Upon inspecting the dataset, it was determined that there are no missing values. and there was no need for data cleaning in this regard.

## **Feature Scaling**

To ensure that all features contribute equally to the model training process and to improve the convergence speed of the algorithms, feature scaling was performed using StandardScaler from the sklearn.preprocessing module. This scaler standardizes the features by removing the mean and scaling to unit variance.

The scaling process transforms the data so that each feature has a mean of zero and a standard deviation of one. This normalization is particularly important for algorithms like LSTM, which are sensitive to the scale of input data.

## **Final Preparation**

After encoding, selecting, and scaling the features, the data was converted into NumPy arrays to make it compatible with the machine learning and deep learning models used in this project. The feature matrix X and the target vector y were extracted and transformed

```
# Extract features and target
X = df[feature_columns]
y = df[target]

# Handles missing values
imputer = SimpleImputer(strategy='mean')
X_imputed = imputer.fit_transform(X)

# Feature Scaling
scaler = StandardScaler()
X_scaled = scaler.fit_transform(X_imputed)

# Convert to numpy arrays
X_scaled = np.array(X_scaled)
y = np.array(y)
```

Code for data preprocessing

# **Evaluation Metrics**

To assess the performance of the classification models, I used several evaluation metrics derived from the confusion matrix. These metrics provide a comprehensive understanding of how well the models are predicting drinker status. Below is a description of each metric and its significance:

### **Confusion Matrix Components**

### 1. True Positives (TP):

The number of individuals correctly identified as drinkers.

### 2. True Negatives (TN):

The number of individuals correctly identified as non-drinkers.

#### 3. False Positives (FP):

The number of individuals incorrectly identified as drinkers when they are not.

### 4. False Negatives (FN):

The number of individuals incorrectly identified as non-drinkers when they actually are drinkers.

#### Formulas of Metrics used

To evaluate the performance of the classification models, I used several derived metrics based on the confusion matrix.

### 1. True Positive Rate (TPR) / Sensitivity:

- **Description:** Measures the proportion of actual drinkers that were correctly identified.
- o Formula:

$$TPR = TP / (TP + FN)$$

#### 2. True Negative Rate (TNR) / Specificity:

- Description: Measures the proportion of actual non-drinkers that were correctly identified.
- o Formula:

$$TNR = TN / (TN + FP)$$

#### 3. False Positive Rate (FPR):

- **Description:** Indicates the proportion of non-drinkers incorrectly classified as drinkers.
- o Formula:

$$FPR = FP / (TN + FP)$$

### 4. False Negative Rate (FNR):

- **Description:** Indicates the proportion of drinkers incorrectly classified as non-drinkers.
- o Formula:

$$FNR = FN / (TP + FN)$$

#### 5. Precision:

• **Description:** Measures the accuracy of the drinker predictions. It shows how many of the individuals predicted as drinkers are actually drinkers.

o Formula:

Precision = TP / (TP + FP)

#### 6. F1 Measure:

- Description: Combines precision and sensitivity into a single metric by taking their harmonic mean. It provides a balance between the two, especially useful when dealing with imbalanced datasets.
- o Formula:

F1 Measure =  $2 \times (Precision \times TPR) / (Precision + TPR)$ 

#### 7. Accuracy:

- Description: Represents the overall correctness of the model by calculating the
  proportion of true results (both true positives and true negatives) among the total number
  of cases examined.
- o Formula:

Accuracy = (TP + TN) / (TP + FP + FN + TN)

#### 8. Error Rate:

- **Description:** Shows the proportion of all incorrect predictions (both false positives and false negatives) out of the total predictions made.
- o Formula:

Error Rate = (FP + FN) / (TP + FP + FN + TN)

#### 9. Balanced Accuracy (BACC):

- **Description:** Averages the true positive rate and true negative rate, providing a balanced measure even if the classes are imbalanced.
- o Formula:

BACC = (TPR + TNR) / 2

### 10. True Skill Statistic (TSS):

- **Description:** Reflects the model's ability to distinguish between classes by subtracting the false positive rate from the true positive rate.
- o Formula:

TSS = TPR - FPR

#### 11. Heidke Skill Score (HSS):

- **Description:** Measures the accuracy of the predictions while accounting for the accuracy that would be expected by random chance.
- o Formula:

$$HSS = [2 \times (TP \times TN - FP \times FN)] / [(TP + FN) \times (FN + TN) + (TP + FP) \times (FP + TN)]$$

#### 12. Brier Score:

- Description: Evaluates the accuracy of probabilistic predictions by calculating the mean squared difference between the predicted probabilities and the actual outcomes. A lower Brier score indicates better calibration of the predicted probabilities.
- o Formula:

Brier Score =  $(1/N) \times \Sigma (f_i - o_i)^2$ 

where  $f_i$  is the predicted probability for instance i, and  $o_i$  is the actual outcome (0 or 1).

### **Purpose of Metrics**

These metrics collectively provide a detailed picture of the model's performance from different perspectives:

- Sensitivity and Specificity help understand how well the model identifies positive and negative cases
- Precision and F1 Measure are crucial when the cost of false positives is high.
- Accuracy and Error Rate offer a general overview but can be misleading in imbalanced datasets
- **Balanced Accuracy** ensures that both classes are treated equally, which is important in cases of class imbalance.
- TSS and HSS provide insights into the model's skill beyond random chance.
- **Brier Score** assesses the quality of the predicted probabilities, which is important for probabilistic interpretations.

```
calculate_metrics(y_true, y_pred, y_pred_prob):
 cm = confusion_matrix(y_true, y_pred, labels=[0,1])
 TP, FN = cm[1,1], cm[1,0]
FP, TN = cm[0,1], cm[0,0]
# Calculate Metrics
TPR = TP / (TP + FN) if (TP + FN) > 0 else 0 # Sensitivity
TNR = TN / (TN + FP) if (TN + FP) > 0 else 0 # Specificity
FPR = FP / (TN + FP) if (TN + FP) > 0 else 0 # False Positive Rate
FNR = FN / (TP + FN) if (TP + FN) > 0 else 0 # False Negative Rate
 Precision = TP / (TP + FP) if (TP + FP) > 0 else 0 # Precision
F1_measure = 2 * TP / (2 * TP + FP + FN) if (2 * TP + FP + FN) > 0 else 0 \# F1 Score
Accuracy = (TP + TN) / (TP + FP + FN + TN) if (TP + FP + FN + TN) > 0 else 0 # Accuracy

Error_rate = (FP + FN) / (TP + FP + FN + TN) if (TP + FP + FN + TN) > 0 else 0 # Error Rate

BACC = (TPR + TNR) / 2 if (TPR + TNR) > 0 else 0 # Balanced Accuracy

TSS = TPR - FPR if (TPR + FPR) > 0 else 0 # True Skill Statistiq
denominator = ((TP + FN) * (FN + TN) + (TP + FP) * (FP + TN))
numerator = 2 * (TP * TN - FP * FN)
HSS = numerator / denominator if denominator != 0 else 0
Brier_score = brier_score_loss(y_true, y_pred_prob)
# Compile metrics into a dictionary
metrics = {
       'TP': TP,
      'TN': TN,
      'FP': FP,
      'FN': FN,
       'TPR': TPR,
      'TNR': TNR,
      'FPR': FPR,
      'FNR': FNR,
       'F1_measure': F1_measure,
       'Accuracy': Accuracy,
       'Error_rate': Error_rate,
       'BACC': BACC,
       'TSS': TSS.
       'HSS': HSS,
       'Brier_score': Brier_score
 return metrics
```

**Code for calculating metrics** 

# **Classification Algorithms**

In this project, I implemented three different algorithms to classify individuals as drinkers or non-drinkers.

### **Random Forest**

Random Forest is an ensemble learning method that builds multiple decision trees to improve prediction accuracy and control overfitting.

- Number of Trees (n\_estimators): 50
  - I used 50 trees to balance performance and training time.
- Maximum Depth (max\_depth): 10
  - Limiting the depth helps prevent the trees from becoming too complex.
- Minimum Samples to Split (min samples split): 10
  - A minimum of 10 samples is required to split a node, which reduces overfitting.
- Minimum Samples per Leaf (min\_samples\_leaf): 5
  - Each leaf node must have at least 5 samples to ensure generalization.
- Class Weight: Balanced
  - This adjusts the weights inversely proportional to class frequencies to handle any imbalance in the dataset.
- Random State: 42
  - Setting a random state ensures reproducibility of results.
- Number of Jobs (n jobs): -1
  - Utilizes all available CPU cores to speed up training.
- Verbose: 0
  - Disables verbose output during training for cleaner logs.

## Naive Bayes.

- Variant Used: Gaussian Naive Bayes
  - As it is suitable for continuous data by assuming a Gaussian distribution of the features.
- **Priors**: Calculated from Training Data
  - The prior probabilities are determined based on the distribution of classes in the training set to handle class imbalance.

### **Long Short-Term Memory (LSTM).**

The Deep learning algorithm i used in this project is LSTM

- Model Architecture:
  - **LSTM Layer**: 64 units with ReLU activation Captures complex patterns in the data.

• **Dropout Layer**: 50% dropout rate

Prevents overfitting by randomly dropping neurons during training.

Dense Output Layer: 1 unit with sigmoid activation
 Outputs probabilities for binary classification.

### • Training Parameters:

o Epochs: 5

Limited to 5 epochs to reduce training time while still allowing the model to learn.

o Batch Size: 16

Smaller batch sizes help in faster convergence.

• Validation Split: 20%

Allocates 20% of the training data for validating the model during training.

o Callbacks: Early Stopping with Patience of 2

Stops training if the validation loss does not improve for 2 consecutive epochs, preventing overfitting.

o Class Weight: Balanced

Adjusts the weights to handle class imbalance based on the training data.

# **Training Results**

### **Per-Fold Metrics**

The classification performance was assessed using 10-fold cross-validation. The following metrics were recorded for each algorithm throughout the folds.

# Fold 1

Metrics for A	ll Algorithms in	Iteration 1	
Metric	Random Forest		LSTM
TP	36759.00	33601.00	36671.00
TN	35189.00	34856.00	36365.00
FP	14397.00	14730.00	13221.00
FN	12790.00	15948.00	12878.00
TPR	0.74	0.68	0.74
TNR	0.71	0.70	<b>0.</b> 73
FPR	0.29	0.30	0.27
FNR	0.26	0.32	0.26
Precision	0.72	0.70	0.74
F1_measure	<b>0.</b> 73	0.69	0.74
Acc_by_package_fn	<b>0.</b> 73	0.69	0.74
Error_rate	0.27	0.31	0.26
BACC	<b>0.</b> 73	0.69	0.74
TSS	0.45	<b>0.</b> 38	0.47
HSS	0.45	<b>0.</b> 38	<b>0.</b> 47
Brier_score	0.18	0.26	0.17
AUC	0.81	0.74	0.82

Metrics for	All Algorithms in	Iteration 2	<del></del>
Metric	Random Forest	Naive Bayes	LSTM
TP	37008.00	33538.00	36541.00
TN	35209.00	35331.00	36848.00
FP	14377.00	14255.00	12738.00
FN	12541.00	16011.00	13008.00
TPR	0.75	0.68	0.74
TNR	0.71	0.71	0.74
FPR	0.29	0.29	0.26
FNR	0.25	0.32	0.26
Precision	0.72	0.70	0.74
F1_measure	0.73	0.69	0.74
Acc_by_package_fn	0.73	0.69	0.74
Error_rate	0.27	0.31	0.26
BACC	0.73	0.69	0.74
TSS	0.46	0.39	0.48
HSS	0.46	0.39	0.48
Brier_score	0.18	0.26	0.17
AUC	0.81	0.75	0.82

Fold 3

Metrics for A	ll Algorithms in	Iteration 3	
Metric	Random Forest	Naive Bayes	LSTM
TP	36979.00	33566.00	36984.00
TN	35122.00	34950.00	36267.00
FP	14464.00	14636.00	13319.00
FN	12570.00	15983.00	12565.00
TPR	0.75	0.68	0.75
TNR	0.71	0.70	<b>0.</b> 73
FPR	0.29	0.30	0.27
FNR	0.25	0.32	0.25
Precision	0.72	0.70	0.74
F1_measure	0.73	0.69	0.74
Acc_by_package_fn	0.73	0.69	0.74
Error_rate	0.27	0.31	0.26
BACC	0.73	0.69	0.74
TSS	0.45	0.38	<b>0.</b> 48
HSS	0.45	0.38	0.48
Brier_score	0.18	0.26	0.17
AUC	0.81	0.74	0.82

Fold 4

Metrics for A	All Algorithms in	Iteration 4	
Metric	Random Forest	Naive Bayes	LSTM
TP	36969.00	33886.00	37604.00
TN	35396.00	34807.00	35711.00
FP	14190.00	14779.00	13875.00
FN	12580.00	15663.00	11945.00
TPR	0.75	0.68	0.76
TNR	0.71	0.70	0.72
FPR	0.29	0.30	0.28
FNR	0.25	0.32	0.24
Precision	0.72	0.70	0.73
F1_measure	0.73	0.69	0.74
Acc_by_package_fn	0.73	0.69	0.74
Error_rate	0.27	0.31	0.26
BACC	0.73	0.69	0.74
TSS	0.46	0.39	0.48
HSS	0.46	0.39	0.48
Brier_score	0.18	0.26	0.17
AUC	0.81	0.74	0.82

Fold 5

Metrics for A	ll Algorithms in	Iteration 5	
Metric	Random Forest	Naive Bayes	LSTM
TP	36788.00	33528.00	36573.00
TN	35432.00	35144.00	36684.00
FP	14154.00	14442.00	12902.00
FN	12761.00	16021.00	12976.00
TPR	0.74	0.68	0.74
TNR	0.71	0.71	0.74
FPR	0.29	0.29	0.26
FNR	0.26	0.32	0.26
Precision	0.72	0.70	0.74
F1_measure	0.73	0.69	0.74
Acc_by_package_fn	0.73	0.69	0.74
Error_rate	0.27	0.31	0.26
BACC	0.73	0.69	0.74
TSS	0.46	0.39	<b>0.</b> 48
HSS	0.46	0.39	<b>0.</b> 48
Brier_score	0.18	0.26	0.17
AUC	0.81	0.74	0.82

Metrics for A	ll Algorithms in	Iteration 6	
Metric	Random Forest	Naive Bayes	LSTM
TP	36732.00	33300.00	36209.00
TN	35289.00	35234.00	36797.00
FP	14297.00	14352.00	12789.00
FN	12817.00	16249.00	13340.00
TPR	0.74	0.67	0.73
TNR	0.71	0.71	0.74
FPR	0.29	0.29	0.26
FNR	0.26	0.33	0.27
Precision	0.72	0.70	0.74
F1_measure	0.73	0.69	0.73
Acc_by_package_fn	0.73	0.69	0.74
Error_rate	0.27	0.31	0.26
BACC	0.73	0.69	0.74
TSS	0.45	0.38	0.47
HSS	0.45	0.38	0.47
Brier_score	0.18	0.26	0.17
AUC	0.81	0.74	0.82

Fold 7

Metrics for	All Algorithms in	Iteration 7	
Metric	Random Forest	Naive Bayes	LSTM
TP	36619.00	33205.00	36968.00
TN	35217.00	35236.00	36128.00
FP	14368.00	14349.00	13457.00
FN	12930.00	16344.00	12581.00
TPR	0.74	0.67	0.75
TNR	0.71	0.71	<b>0.</b> 73
FPR	0.29	0.29	0.27
FNR	0.26	0.33	0.25
Precision	0.72	0.70	0.73
F1_measure	0.73	0.68	0.74
Acc_by_package_fn	0.72	0.69	0.74
Error_rate	0.28	0.31	0.26
BACC	0.72	0.69	0.74
TSS	0.45	0.38	0.47
HSS	0.45	0.38	0.47
Brier_score	0.18	0.26	0.17
AUC	0.81	0.74	0.82

Metrics for A	ll Algorithms in	Iteration 8	
Metric	Random Forest	Naive Bayes	LSTM
TP	36702.00	33830.00	36801.00
TN	35322.00	34872.00	36471.00
FP	14263.00	14713.00	13114.00
FN	12847.00	15719.00	12748.00
TPR	0.74	0.68	0.74
TNR	0.71	0.70	0.74
FPR	0.29	0.30	0.26
FNR	0.26	0.32	0.26
Precision	0.72	0.70	0.74
F1_measure	0.73	0.69	0.74
Acc_by_package_fn	0.73	0.69	0.74
Error_rate	0.27	0.31	0.26
BACC	0.73	0.69	0.74
TSS	0.45	0.39	<b>0.</b> 48
HSS	0.45	0.39	<b>0.</b> 48
Brier_score	0.18	0.26	0.17
AUC	0.81	0.74	0.82

# Fold 9

Metrics for A	All Algorithms in	Iteration 9	
Metric	Random Forest	Naive Bayes	LSTM
TP	36879.00	33714.00	37400.00
TN	35165.00	34956.00	35719.00
FP	14421.00	14630.00	13867.00
FN	12669.00	15834.00	12148.00
TPR	0.74	0.68	0.75
TNR	0.71	0.70	0.72
FPR	0.29	0.30	0.28
FNR	0.26	0.32	0.25
Precision	0.72	0.70	0.73
F1_measure	0.73	0.69	0.74
Acc_by_package_fn	0.73	0.69	0.74
Error_rate	0.27	0.31	0.26
BACC	0.73	0.69	0.74
TSS	0.45	0.39	0.48
HSS	0.45	0.39	0.48
Brier_score	0.18	0.26	0.17
AUC	0.81	0.74	0.82

Metrics for Al	l Algorithms in	Iteration 10	
Metric	Random Forest	Naive Bayes	LSTM
TP	36765.00	33558.00	36863.00
TN	35427.00	35378.00	36374.00
FP	14159.00	14208.00	13212.00
FN	12783.00	15990.00	12685.00
TPR	0.74	0.68	0.74
TNR	0.71	0.71	0.73
FPR	0.29	0.29	0.27
FNR	0.26	0.32	0.26
Precision	0.72	0.70	0.74
F1_measure	0.73	0.69	0.74
Acc_by_package_fn	0.73	0.70	0.74
Error_rate	0.27	0.30	0.26
BACC	0.73	0.70	0.74
TSS	0.46	0.39	0.48
HSS	0.46	0.39	0.48
Brier_score	0.18	0.26	0.17
AUC	0.81	0.74	0.82

## **Average Metrics Across Folds**

After completing the 10-fold cross-validation, the average performance metrics for each algorithm are as follows:

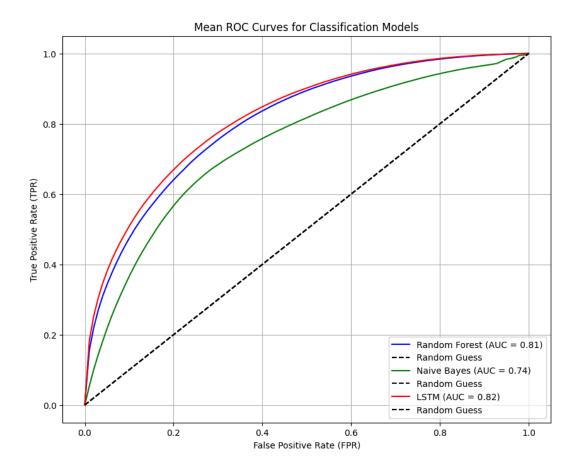
Average Metr	ics for Each Al	.gorithm Acros	ss 10 Folds
Metric	Random Forest	Naive Bayes	LSTM
TP	36820.00	33572.60	36861.40
TN	35276.80	35076.40	36336.40
FP	14309.00	14509.40	13249.40
FN	12728.80	15976.20	12687.40
TPR	0.74	0.68	0.74
TNR	0.71	0.71	0.73
FPR	0.29	0.29	0.27
FNR	0.26	0.32	0.26
Precision	0.72	0.70	0.74
F1_measure	0.73	0.69	0.74
Acc_by_package_fn	0.73	0.69	0.74
Error_rate	0.27	0.31	0.26
BACC	0.73	0.69	0.74
TSS	0.45	0.38	0.48
HSS	0.45	0.38	0.48
Brier_score	0.18	0.26	0.17
AUC	0.81	0.74	0.82

# Which Model was better

Based on the evaluation metrics obtained from the 10-fold cross-validation, the LSTM (Long Short-Term Memory) model outperformed the Random Forest and Naive Bayes models.

## **Evaluation Metrics Comparison**

- 1. AUC (Area Under the ROC Curve):
  - o **LSTM**: 0.82 (Highest)
  - o Random Forest: 0.81
  - Naive Bayes: 0.74 The LSTM achieved the highest AUC, indicating it is better at distinguishing between classes.



#### 2. Accuracy:

- **LSTM**: 0.74 (Highest)
- o Random Forest: 0.73
- Naive Bayes: 0.69 The LSTM had the highest overall accuracy, showing it made the most correct predictions overall.

#### 3. **Precision**:

- **LSTM**: 0.74 (Highest)
- o Random Forest: 0.72
- Naive Bayes: 0.70 LSTM had the highest precision, meaning it was more accurate in predicting drinkers.

#### 4. F1 Score:

- o **LSTM**: 0.74 (Highest)
- o Random Forest: 0.73
- Naive Bayes: 0.69 The LSTM achieved the best balance between precision and recall, as reflected by its highest F1 score.

### 5. Balanced Accuracy (BACC):

- o **LSTM**: 0.74 (Highest)
- o Random Forest: 0.73

• Naive Bayes: 0.69 LSTM had the highest balanced accuracy, indicating a strong performance in correctly predicting both classes.

#### 6. Brier Score:

• **LSTM**: 0.17 (Lowest, better)

o Random Forest: 0.18

 Naive Bayes: 0.26 A lower Brier score for LSTM indicates better calibration of predicted probabilities.

### Conclusion

The LSTM model performed better across most evaluation metrics, including AUC, accuracy, precision, F1 score, balanced accuracy, and Brier score. Its ability to capture complex patterns in the data likely contributed to its superior performance, especially given the sequential and numeric nature of the dataset. While Random Forest also showed strong performance, it fell slightly behind the LSTM, but the training time of Random Forest was much less compared to that of LSTM. Naive Bayes had the lowest performance across all metrics, as it assumes feature independence, which is not suitable for this dataset.

Overall, the LSTM model is the best choice for this problem, given its consistently higher performance across metrics.

# References

Dataset: Link to dataset

Github link of project: Project link