# Perspective HW5

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Conceptual: Cost functions for classification trees

Consider the Gini index, classification error, and cross-entropy in simple classification settings with two classes. Of these three possible cost functions, which would be best to use when growing a decision tree? Which would be best to use when pruning a decision tree? Why?

We have three options for minimizing error Gini index, classification error, and cross-entropy. When building a classification tree, either the Gini index or the cross-entropy are more commonly used to evaluate the quality of a particular split. The main reason is that these two approaches are sensitive to node purity. While the classification error rate is not sensitive to node purity. Gini index or the cross-entropy tend to grow more accurate trees. Any of these three approaches might be used when pruning the tree, but the classification error rate is preferable if prediction accuracy of the final pruned tree is the goal. As classification error rate is the classification error rate, or the proportion of the training observations in a given region that do not belong to the most common classTherefore. Classification error rate prioritizes accuracy. Either Gini index or cross-entrophy may be preferred when building a tree ans classification error rate may be preferred when pruning a decision tree.

Application: Predicting attitudes towards racist college professors

```
[20]: import pandas as pd
      import numpy as np
      import warnings
      from sklearn.model_selection import GridSearchCV
      from sklearn.linear_model import LogisticRegression
      from sklearn.naive_bayes import GaussianNB
      from sklearn.linear_model import ElasticNet
      from sklearn.tree import DecisionTreeClassifier
      from sklearn.ensemble import BaggingClassifier
      from sklearn.ensemble import RandomForestClassifier
      from sklearn.ensemble import GradientBoostingClassifier
      from sklearn.model selection import cross val score
      from sklearn.metrics import accuracy score
      from sklearn.metrics import roc auc score
      import matplotlib.pyplot as plt
      import matplotlib.patches as mpatches
      from sklearn import metrics
      from sklearn.inspection import plot_partial_dependence
```

```
import random
[21]: random.seed(123)
[23]:
      warnings.filterwarnings('ignore')
      gss_train = pd.read_csv("gss_train.csv")
[24]:
      gss_test = pd.read_csv("gss_test.csv")
[26]:
       gss_test
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      [493 rows x 56 columns]
[27]: | x_train = gss_train.drop("colrac", axis = 1)
      y_train = gss_train["colrac"]
      x_test = gss_test.drop("colrac", axis = 1)
      y_test = gss_test["colrac"]
     Estimate the models
[28]: #logistic Regression
      clf = LogisticRegression()
      grid_values = {'penalty': ['11', '12'], 'C':np.logspace(-1, 1, 20)}
      lg_grid_clf_acc = GridSearchCV(clf, param_grid = grid_values, cv = 10, scoring⊔
      →= 'accuracy')
      lg_grid_clf_acc.fit(x_train, y_train)
      print(lg_grid_clf_acc.best_score_)
      print(lg_grid_clf_acc.best_estimator_)
      y_pred = lg_grid_clf_acc.predict(x_test)
      print("----")
      print("Predicted colrac")
      print(y_pred)
     0.7981338481338481
     LogisticRegression(C=0.33598182862837817, class_weight=None, dual=False,
                        fit_intercept=True, intercept_scaling=1, l1_ratio=None,
                        max_iter=100, multi_class='auto', n_jobs=None, penalty='12',
                        random_state=None, solver='lbfgs', tol=0.0001, verbose=0,
                        warm_start=False)
```

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Predicted colrac

### 0.7344226879941166

GaussianNB(priors=None, var\_smoothing=1e-09)

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### Predicted colrac

```
[30]: #Elastic Net
     clf = ElasticNet()
     grid_values = {"max_iter": [1, 5, 10],
                     "alpha": [0.0001, 0.001, 0.01, 0.1, 1, 10, 100],
                     "l1_ratio": np.arange(0.0, 1.0, 0.1)}
     en_grid_clf_acc = GridSearchCV(clf, param_grid = grid_values, cv = 10, scoring_
      →= 'neg_mean_squared_error')
     en_grid_clf_acc.fit(x_train, y_train)
     print(en_grid_clf_acc.best_score_)
     print(en_grid_clf_acc.best_estimator_)
     y_pred = en_grid_clf_acc.predict(x_test)
     print("----")
     print("Predicted colrac")
     print(y_pred)
     -0.14734617233752556
     ElasticNet(alpha=0.01, copy_X=True, fit_intercept=True, l1_ratio=0.2,
               max_iter=10, normalize=False, positive=False, precompute=False,
               random_state=None, selection='cyclic', tol=0.0001, warm_start=False)
     Predicted colrac
     5.96517634e-01 1.00413031e-01 1.12832740e+00 1.02325753e+00
       1.28452713e+00 6.22718328e-01 7.48683388e-01 8.47856997e-01
       2.85995796e-01 2.45984203e-01 6.24493474e-01 7.38607287e-01
       1.95747881e-01 7.71360811e-01 6.49951235e-01 9.03467898e-01
       4.71265877e-01 1.02543220e+00 1.60063384e-01 4.94172991e-01
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2.88706598e-01
                4.39498084e-01
                                1.19254973e+00
                                                8.70137193e-01
7.31687135e-01
                7.54476977e-01
                                5.37682129e-01
                                                6.27550666e-01
2.00916750e-01 5.87895094e-01 4.80856809e-01 9.18230842e-01
```

```
1.00329523e+00 9.66569857e-01 5.23266185e-01 5.03324766e-01
    7.55416162e-01]
[31]: #Descision Tree
   clf = DecisionTreeClassifier()
   grid_values = {"min_samples_split": [0.1, 0.5, 1, 1.5, 2],
            "min_samples_leaf": [0.1, 0.5, 1, 1.5, 2],
             'max_depth': np.arange(3, 10)}
   dt grid clf acc = GridSearchCV(clf, param grid = grid values, cv = 10, scoring
    →= 'accuracy')
   dt_grid_clf_acc.fit(x_train, y_train)
   print(dt_grid_clf_acc.best_score_)
   print(dt grid clf acc.best estimator )
   y_pred = dt_grid_clf_acc.predict(x_test)
   print("----")
   print("Predicted colrac")
   print(y_pred)
   0.7797710976282405
   DecisionTreeClassifier(ccp_alpha=0.0, class_weight=None, criterion='gini',
                 max_depth=4, max_features=None, max_leaf_nodes=None,
                 min_impurity_decrease=0.0, min_impurity_split=None,
                 min samples leaf=1, min samples split=2,
                 min_weight_fraction_leaf=0.0, presort='deprecated',
                 random state=None, splitter='best')
   Predicted colrac
   [0\ 0\ 1\ 1\ 1\ 1\ 1\ 1\ 0\ 0\ 1\ 1\ 1\ 1\ 1\ 0\ 0\ 0\ 1\ 1\ 1\ 1\ 1\ 1\ 0\ 0\ 0\ 1\ 1
   1 1 1 1 0 1 1 1 0 0 1 0 1 0 1 0 1 1 1 0 1 0 0 0 1 1 0 1 0 0 0 1 1 1 1 1 1 0 1 1 0
   1 1 1 0 1 1 1 1 1 1 0 1]
[32]: #Bagging
   clf = BaggingClassifier()
   grid_values = {'base_estimator': [DecisionTreeClassifier()],
            'base_estimator__max_depth' : [1, 2, 3, 4, 5],
```

'max\_samples' : [0.05, 0.1, 0.2, 0.5]}

```
bg grid_clf_acc = GridSearchCV(clf, param_grid = grid_values, cv = 10, scoring_
 →= 'accuracy')
bg_grid_clf_acc.fit(x_train, y_train)
print(bg grid clf acc.best score )
print(bg_grid_clf_acc.best_estimator_)
y pred = bg grid clf acc.predict(x test)
print("----")
print("Predicted colrac")
print(y_pred)
0.7899338113623828
```

```
BaggingClassifier(base estimator=DecisionTreeClassifier(ccp alpha=0.0,
                                                         class weight=None,
                                                         criterion='gini',
                                                         max_depth=4,
                                                         max_features=None,
                                                         max_leaf_nodes=None,
min_impurity_decrease=0.0,
                                                         min_impurity_split=None,
                                                         min_samples_leaf=1,
                                                         min_samples_split=2,
min_weight_fraction_leaf=0.0,
                                                         presort='deprecated',
                                                         random_state=None,
                                                         splitter='best'),
                  bootstrap=True, bootstrap features=False, max features=1.0,
                  max samples=0.1, n estimators=10, n jobs=None,
                  oob_score=False, random_state=None, verbose=0,
                  warm_start=False)
```

### Predicted colrac

 $[0\ 0\ 1\ 1\ 1\ 1\ 1\ 1\ 1\ 0\ 1\ 1\ 1\ 1\ 1\ 0\ 0\ 0\ 1\ 1\ 1\ 1\ 1\ 1\ 1\ 1\ 1\ 0\ 0\ 1$  $1 \;\; 0 \;\; 0 \;\; 0 \;\; 1 \;\; 0 \;\; 0 \;\; 1 \;\; 0 \;\; 1 \;\; 0 \;\; 1 \;\; 0 \;\; 1 \;\; 1 \;\; 1 \;\; 0 \;\; 1 \;\; 1 \;\; 0 \;\; 1 \;\; 1 \;\; 1 \;\; 0 \;\; 1 \;\; 1 \;\; 0 \;\; 0 \;\; 0 \;\; 1$ 1 1 1 0 1 1 1 1 1 0 0 1

```
[33]: #Random Forest
   clf = RandomForestClassifier()
   grid_values = {"n_estimators": [10, 25, 50, 100],
             "max_depth": [5, 10, 20, 30],
             "min samples leaf": [1,2,4]}
   rf_grid_clf_acc = GridSearchCV(clf, param_grid = grid_values, cv = 10, scoring_
    →= 'accuracy')
   rf_grid_clf_acc.fit(x_train, y_train)
   print(rf_grid_clf_acc.best_score_)
   print(rf_grid_clf_acc.best_estimator_)
   y_pred = rf_grid_clf_acc.predict(x_test)
   print("Predicted colrac")
   print(y_pred)
   0.8035070785070785
   RandomForestClassifier(bootstrap=True, ccp_alpha=0.0, class_weight=None,
                 criterion='gini', max_depth=10, max_features='auto',
                max_leaf_nodes=None, max_samples=None,
                min_impurity_decrease=0.0, min_impurity_split=None,
                min_samples_leaf=1, min_samples_split=2,
                min_weight_fraction_leaf=0.0, n_estimators=100,
                n jobs=None, oob score=False, random state=None,
                verbose=0, warm_start=False)
   Predicted colrac
   [1\ 0\ 1\ 1\ 1\ 1\ 1\ 1\ 1\ 1\ 0\ 1\ 1\ 1\ 1\ 1\ 1\ 0\ 0\ 0\ 1\ 1\ 1\ 1\ 0\ 0\ 1\ 1\ 1\ 1\ 0\ 1\ 1\ 0\ 1\ 1
   1 1 1 0 1 0 1 1 1 1 0 1]
[34]: #Gradient Boosting
   clf = GradientBoostingClassifier()
   grid_values = {"n_estimators": [10, 25, 50, 100],
             "max_depth": [5, 10, 20, 30]}
   boo grid_clf_acc = GridSearchCV(clf, param grid = grid_values, cv = 10, scoring_
    →= 'accuracy')
```

```
boo_grid_clf_acc.fit(x_train, y_train)
print(boo_grid_clf_acc.best_score_)
print(boo_grid_clf_acc.best_estimator_)
y_pred = boo_grid_clf_acc.predict(x_test)
print("-----")
print("Predicted colrac")
print(y_pred)
```

### 0.7825197646626219

-----

### Predicted colrac

Evaluate the models

# [35]: #Accuracy en\_cross\_error = accuracy\_score(y\_train, en\_grid\_clf\_acc.predict(x\_train) >= 0. \$\infty\$5) print("Logistic corss\_error:", 1 - lg\_grid\_clf\_acc.best\_score\_) print("Naive Bayes corss\_error:", 1 - nb\_grid\_clf\_acc.best\_score\_) print("Elastic Net corss\_error:", 1 - en\_cross\_error) print("Decision Tree corss\_error:", 1 - dt\_grid\_clf\_acc.best\_score\_) print("Bagging corss\_error:", 1 - bg\_grid\_clf\_acc.best\_score\_)

print("Random Forest corss error:", 1 - rf\_grid\_clf\_acc.best\_score\_)

```
print("Boosting corss_error:", 1 - boo_grid_clf_acc.best_score_)
```

Logistic corss\_error: 0.20186615186615187
Naive Bayes corss\_error: 0.2655773120058834
Elastic Net corss\_error: 0.1869918699186992
Decision Tree corss\_error: 0.22022890237175952
Bagging corss\_error: 0.21006618863761717
Random Forest corss\_error: 0.19649292149292152
Boosting corss\_error: 0.21748023533737815

```
[36]: lg_roc_auc = roc_auc_score(y_train, lg_grid_clf_acc.predict(x_train))
    nb_roc_auc = roc_auc_score(y_train, nb_grid_clf_acc.predict(x_train))
    en_roc_auc = roc_auc_score(y_train, en_grid_clf_acc.predict(x_train)) >= 0.5)
    dt_roc_auc = roc_auc_score(y_train, dt_grid_clf_acc.predict(x_train))
    bg_roc_auc = roc_auc_score(y_train, bg_grid_clf_acc.predict(x_train))
    rf_roc_auc = roc_auc_score(y_train, rf_grid_clf_acc.predict(x_train))
    boo_roc_auc = roc_auc_score(y_train, boo_grid_clf_acc.predict(x_train))

print("Logistic ROC_AUC:", lg_roc_auc)
    print("Bayes ROC_AUC:", nb_roc_auc)
    print("Becision Tree ROC_AUC:", dt_roc_auc)
    print("Bagging ROC_AUC:", bg_roc_auc)
    print("Random Forest ROC_AUC:", rf_roc_auc)
    print("Boosting ROC_AUC:", boo_roc_auc)
```

Logistic ROC\_AUC: 0.8191247526574938

Naive Bayes ROC\_AUC: 0.7431245685886521

Elastic Net ROC\_AUC: 0.8123326123970365

Decision Tree ROC\_AUC: 0.7915328332796466

Bagging ROC\_AUC: 0.7964327458469468

Random Forest ROC\_AUC: 0.9832902305462243

Boosting ROC\_AUC: 0.9584298927798997

As we can see from the result above, Random Forest has the highest ROC\_AUC score and second lowest error. Therefore, Random Forest is the optimal choice we would choose. While the other models may perform good on either roc-auc or error. For example, Boosting is good at ROC-AUC but perform not so well at boosting cross-error; and Elastic Net is low on cross-error but perform not so well when consider ROC-AUC. But with a good performance, the overfitting maybe an issue. Nevertheless, I will choose Random Forest as the optimal choice.

Evaluate the best model

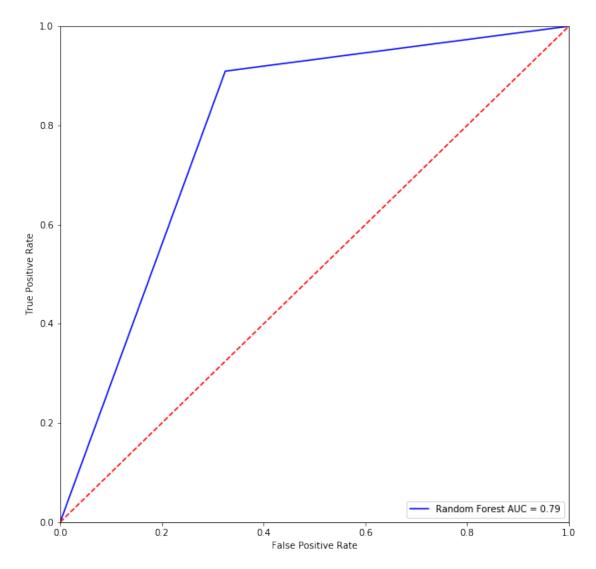
```
[37]: rf_test_cross_error = accuracy_score(y_test, rf_grid_clf_acc.predict(x_test))
rf_test_roc_auc = roc_auc_score(y_test, rf_grid_clf_acc.predict(x_test))

print("Random Forest Cross Error (Test):", 1 - rf_test_cross_error)
print("Random Forest ROC_AUC (Test):", rf_test_roc_auc)
```

Random Forest Cross Error (Test): 0.19878296146044627 Random Forest ROC\_AUC (Test): 0.7924362793776896

```
[38]: plt.figure(figsize=(10,10))
    preds = rf_grid_clf_acc.predict(x_test)
    fpr, tpr, threshold = metrics.roc_curve(y_test, preds)
    rf_roc_auc = metrics.auc(fpr, tpr)
    plt.plot(fpr, tpr, 'b', label = 'Random Forest AUC = %0.2f' % rf_roc_auc)
    plt.legend(loc = 'lower right')
    plt.plot([0, 1], [0, 1], 'r--')
    plt.xlim([0, 1])
    plt.ylim([0, 1])
    plt.ylabel('True Positive Rate')
    plt.xlabel('False Positive Rate')
```

## [38]: Text(0.5, 0, 'False Positive Rate')

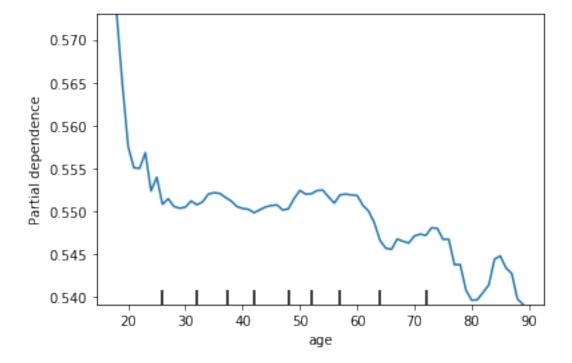


As we can see from the result above, when using the test set, the ROC-AUC value for Random Forest goes down from 0.9832902305462243(train set) to 0.7924362793776896(test set). And the Cross Error goes up from 0.19649292149292152 to 0.19878296146044627. This indicates that the "best" model does not generalize well. Just as I mentioned above, the overfitting may still be an issue here.

Bonus: PDPs/ICE

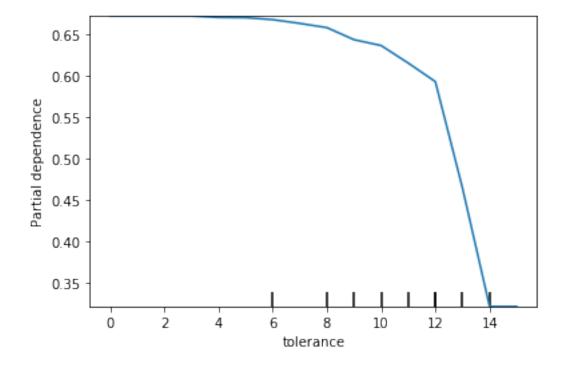
```
[44]: feature = [x_train.columns.get_loc("age")]
plot_partial_dependence(rf_grid_clf_acc, x_test, feature)
```

[44]: <sklearn.inspection.\_partial\_dependence.PartialDependenceDisplay at 0x1e2cf08aa58>



```
[46]: feature = [x_train.columns.get_loc("tolerance")]
plot_partial_dependence(rf_grid_clf_acc, x_test, feature)
```

[46]: <sklearn.inspection.\_partial\_dependence.PartialDependenceDisplay at 0x1e2cf299c50>



Partial dependence plots (PDP) show the dependence between the target response and a set of / one 'target' feature(s), marginalizing over the values of all other features. One-way PDPs tell us about the interaction between the target response and the target feature. Here in the graphs above, it shows clearly that relationship between colrac and age or tolerance (effect of the age or tolerance on colrac). As age goes up, its partical dependence effect goes down sightly. Therefore, age may not be a strong predictor for colrac. As tolerance goes up, its partical dependence effect goes down more fiercely (compare to the age). Therefore, we could say tolerance is a relatively stronger predictor for colrac.

Given the graphs above, assume that the target features are independent from the complement features. The question here is "Consider a person who believes that Blacks are genetically inferior Should such a person be allowed to teach in a college or university, or not?". For all ages the probability not allowed remain pretty constant ranging from 0.54 to 0.57; while for the tolerance level, before level 14, the probability not allowed range from 0.6 to 0.7, but as the tolerance level reaches 14, the probability not allowed goes down to around 0.3.

Note that PDPs assume that the target features are independent from the complement features, and whether this assumption holds for this situation remains questionable.