Part 5 - Logistic Regression

By Aziz Presswala

```
In [1]: %matplotlib inline
        import warnings
        warnings.filterwarnings("ignore")
        import pickle
        import os
        import math
        import sqlite3
        import pandas as pd
        import numpy as np
        import matplotlib.pyplot as plt
        import seaborn as sns
        from scipy.sparse import find
        from tqdm import tqdm
        from prettytable import PrettyTable
        from sklearn.feature extraction.text import TfidfTransformer
        from sklearn.feature extraction.text import TfidfVectorizer
        from sklearn.feature extraction.text import CountVectorizer
        from sklearn import model selection
        from sklearn.metrics import confusion matrix
        from sklearn import metrics
        from sklearn.metrics import roc curve, auc, roc auc score
        from sklearn.linear model import LogisticRegression
        from sklearn.model selection import GridSearchCV
        from sklearn.preprocessing import StandardScaler
        from gensim.models import Word2Vec
        from gensim.models import KeyedVectors
```

Splitting the Dataset into Train & Test

```
In [2]: # Using the CleanedText column saved in final.sglite db
        con = sqlite3.connect('final.sqlite')
        filtered data = pd.read sql query("SELECT * FROM Reviews", con)
        filtered data.shape
Out[2]: (364171, 12)
In [3]: # replacing all the 'positive' values of the Score attribute with 1
        filtered data['Score']=filtered data['Score'].replace('positive',1)
In [4]: # replacing all the 'neagtive' values of the Score attribute with 0
        filtered data['Score']=filtered data['Score'].replace('negative',0)
In [5]: #randomly selecting 100k points from the dataset
        df=filtered data.sample(100000)
In [6]: #sort the dataset by timestamp
        df = df.sort values('Time')
        #splitting the dataset into train(70%) & test(30%)
        train data = df[0:70000]
        test data = df[70000:100000]
```

Featurization

BAG OF WORDS

```
In [7]: #applying fit transform on train datasset
    count_vect = CountVectorizer(min_df=10)
    x_train_bow = count_vect.fit_transform(train_data['CleanedText'].values
    )
    x_train_bow.shape
```

```
Out[7]: (70000, 7220)
 In [8]: #applying transform on test dataset
         x test bow = count vect.transform(test data['CleanedText'].values)
         x test bow.shape
 Out[8]: (30000, 7220)
 In [9]: y train bow = train data['Score']
         y test bow = test data['Score']
         TF-IDF
In [10]: #applying fit transform on train datasset
         tf idf vect = TfidfVectorizer(min df=10)
         x_train_tfidf = tf_idf_vect.fit_transform(train_data['CleanedText'].val
         ues)
         x train tfidf.shape
Out[10]: (70000, 7205)
In [11]: #applying transform on test dataset
         x test tfidf = tf idf vect.transform(test data['CleanedText'].values)
         x test tfidf.shape
Out[11]: (30000, 7205)
In [12]: y train tfidf = train data['Score']
         y test tfidf = test data['Score']
         Avg. Word2Vec
In [59]: #training Word2Vec Model for train dataset
```

```
i=0
         list of sent=[]
         for sent in train data['CleanedText'].values:
             list of sent.append(sent.split())
In [60]: w2v model=Word2Vec(list of sent,min count=5,size=50, workers=4)
In [61]: X = w2v model[w2v model.wv.vocab]
In [62]: #computing Avg Word2Vec for train dataset
         w2v words = list(w2v model.wv.vocab)
         sent vectors = []; # the avg-w2v for each sentence/review is stored in
          this list
         for sent in tqdm(list of sent): # for each review/sentence
             sent vec = np.zeros(50) # as word vectors are of zero length
             cnt words =0; # num of words with a valid vector in the sentence/re
         view
             for word in sent: # for each word in a review/sentence
                 if word in w2v words:
                     vec = w2v model.wv[word]
                     sent vec += vec
                     cnt words += 1
             if cnt words != 0:
                 sent vec /= cnt words
             sent vectors.append(sent vec)
         print(len(sent vectors))
         print(len(sent vectors[0]))
         100%|
                    70000/70000 [02:58<00:00, 393.20it/s]
         70000
         50
In [63]: x train w2v = np.array(sent vectors)
         y train w2v = train data['Score']
         x train w2v.shape
```

```
Out[63]: (70000, 50)
In [64]: #training Word2Vec Model for test dataset
         i=0
         list of sent1=[]
         for sent in test data['CleanedText'].values:
             list of sent1.append(sent.split())
In [65]: #computing Avg Word2Vec for test dataset
         w2v words = list(w2v model.wv.vocab)
         sent vectors = []; # the avg-w2v for each sentence/review is stored in
          this list
         for sent in tqdm(list of sent1): # for each review/sentence
             sent vec = np.zeros(50) # as word vectors are of zero length
             cnt words =0; # num of words with a valid vector in the sentence/re
         view
             for word in sent: # for each word in a review/sentence
                 if word in w2v words:
                     vec = w2v model.wv[word]
                     sent vec += vec
                     cnt words += 1
             if cnt words != 0:
                 sent vec /= cnt words
             sent vectors.append(sent vec)
         print(len(sent vectors))
         print(len(sent vectors[0]))
         100%
                   30000/30000 [01:14<00:00, 405.07it/s]
         30000
         50
In [66]: x test w2v = np.array(sent vectors)
         y test w2v = test data['Score']
         x test w2v.shape
Out[66]: (30000, 50)
```

TFIDF - Word2Vec

```
In [75]: # training model for training data
         model = TfidfVectorizer()
         tf idf matrix = model.fit transform(train data['CleanedText'].values)
         # we are converting a dictionary with word as a key, and the idf as a v
         alue
         dictionary = dict(zip(model.get feature names(), list(model.idf )))
In [76]: # TF-IDF weighted Word2Vec
         tfidf feat = model.get feature names() # tfidf words/col-names
         # final tf idf is the sparse matrix with row= sentence, col=word and ce
         ll\ val = tfidf
         tfidf sent vectors = []; # the tfidf-w2v for each sentence/review is st
         ored in this list
         row=0;
         for sent in tqdm(list of sent): # for each review/sentence
             sent vec = np.zeros(50) # as word vectors are of zero length
             weight sum =0; # num of words with a valid vector in the sentence/r
         eview
             for word in sent: # for each word in a review/sentence
                 if word in w2v words:
                     vec = w2v model.wv[word]
                     # tf idf = tf idf matrix[row, tfidf feat.index(word)]
                     # to reduce the computation we are
                     # dictionary[word] = idf value of word in whole courpus
                     # sent.count(word) = tf valeus of word in this review
                     tf idf = dictionary[word]*(sent.count(word)/len(sent))
                     sent vec += (vec * tf idf)
                     weight sum += tf idf
             if weight sum != 0:
                 sent vec /= weight sum
             tfidf sent vectors.append(sent vec)
             row += 1
         100%|
                    70000/70000 [03:03<00:00, 380.69it/s]
```

```
In [77]: x train tfw2v = np.array(tfidf sent vectors)
         y train tfw2v = train data['Score']
         x train tfw2v.shape
Out[77]: (70000, 50)
In [79]: # training model for test dataset
         model = TfidfVectorizer()
         tf idf matrix = model.fit transform(test data['CleanedText'].values)
         # we are converting a dictionary with word as a key, and the idf as a v
         alue
         dictionary = dict(zip(model.get feature names(), list(model.idf )))
In [80]: # TF-IDF weighted Word2Vec
         tfidf feat = model.get feature names() # tfidf words/col-names
         # final tf idf is the sparse matrix with row= sentence, col=word and ce
         ll val = tfidf
         tfidf sent vectors = []; # the tfidf-w2v for each sentence/review is st
         ored in this list
         row=0;
         for sent in tqdm(list of sent1): # for each review/sentence
             sent vec = np.zeros(50) # as word vectors are of zero length
             weight sum =0; # num of words with a valid vector in the sentence/r
         eview
             for word in sent: # for each word in a review/sentence
                 if word in w2v words:
                     vec = w2v model.wv[word]
                     # tf idf = tf idf matrix[row, tfidf feat.index(word)]
                     # to reduce the computation we are
                     # dictionary[word] = idf value of word in whole courpus
                     # sent.count(word) = tf valeus of word in this review
                     tf idf = dictionary[word]*(sent.count(word)/len(sent))
                     sent vec += (vec * tf idf)
                     weight sum += tf idf
             if weight sum != 0:
                 sent vec /= weight sum
```

Applying Logistic Regression

Logistic Regression on BOW

Applying Logistic Regression with L1 regularization on BOW

```
In [10]: # initializing Logistic Regression model with L1 regularisation
lr = LogisticRegression(penalty='l1')

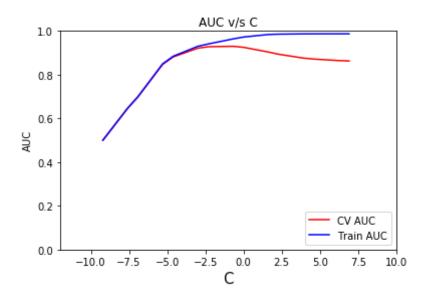
# C values we need to try on classifier
C_values = [1000,500,100,50,10,5,1,0.5,0.1,0.05,0.01,0.005,0.001,0.0005,0.0001]
param_grid = {'C':[1000,500,100,50,10,5,1,0.5,0.1,0.05,0.01,0.005,0.001,0.0005,0.0001]}

# using GridSearchCV to find the optimal value of C
# using roc_auc as the scoring parameter & applying 10 fold CV
gscv = GridSearchCV(lr,param_grid,scoring='roc_auc',cv=10,return_train_score=True)

gscv.fit(x_train_bow,y_train_bow)
```

```
print("Best C Value: ",gscv.best_params_)
         print("Best ROC AUC Score: %.5f"%(gscv.best score ))
         Best C Value: {'C': 0.5}
         Best ROC AUC Score: 0.92936
In [11]: # determining optimal C
         optimal C = gscv.best params ['C']
         #training the model using the optimal C
         lrf = LogisticRegression(penalty='ll',C=optimal C)
         lrf.fit(x train bow,y train bow)
         #predicting the class label using test data
         y pred = lrf.predict proba(x test bow)[:,1]
         #determining the Test roc auc score for optimal C
         auc score = roc auc score(y test bow, y pred)
         print('\n**** Test roc auc score for C = %f is %f ****' % (optimal C,au
         c_score))
         **** Test roc auc_score for C = 0.500000 is 0.932319 ****
         AUC vs C plot
In [16]: # plotting AUC vs C on Train & Validation dataset
         log alpha=[math.log(x) for x in C values]
         print(log alpha)
         plt.xlim(-12,10)
         plt.ylim(0.0,1.0)
         plt.xlabel(r"C", fontsize=15)
         plt.ylabel('AUC')
         plt.title(r'AUC v/s C')
         plt.plot(log alpha, gscv.cv results ['mean test score'], 'r', label='CV
          AUC')
         plt.plot(log alpha, gscv.cv results ['mean train score'], 'b', label='T
         rain AUC')
```

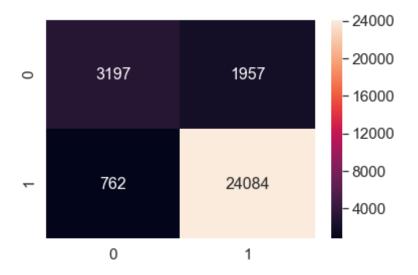
```
plt.legend(loc='lower right')
plt.show()
```



```
In [17]: #plotting confusion matrix as heatmap
    cm = confusion_matrix(y_test_bow, y_pred)
    print(cm)
    df_cm = pd.DataFrame(cm, range(2), range(2))
    sns.set(font_scale=1.4)
    sns.heatmap(df_cm, annot=True, annot_kws={"size": 16}, fmt='g')

[[ 3197    1957]
    [ 762    24084]]

Out[17]: <matplotlib.axes. subplots.AxesSubplot at 0x886618d550>
```

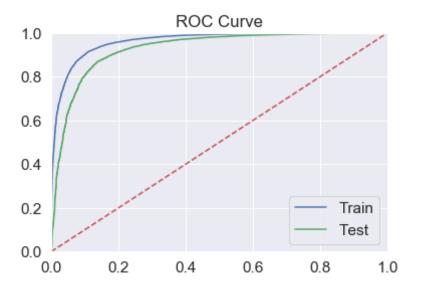


ROC Curve

```
In [18]: # Plotting roc curve on Train Data
    pred_train = lrf.predict_proba(x_train_bow)[:,1]
    fpr, tpr, threshold = roc_curve(y_train_bow, pred_train)
    plt.plot(fpr, tpr, 'b', label='Train')

# Plotting roc curve on Test Data
    pred_test = lrf.predict_proba(x_test_bow)[:,1]
    fpr, tpr, threshold = roc_curve(y_test_bow, pred_test)
    plt.plot(fpr, tpr, 'g', label='Test')

plt.title('ROC Curve')
    plt.plot([0, 1], [0, 1],'r--')
    plt.xlim([0, 1])
    plt.ylim([0, 1])
    plt.legend(loc='lower right')
    plt.show()
```



[1.1.1.1] Calculating sparsity on weight vector obtained using L1 regularization on BOW, SET 1

```
In [19]: #Calculating sparsity on weight vector using optimal C value and L1 reg
ularization
lrf = LogisticRegression(C=optimal_C, penalty= 'l1')
lrf.fit(x_train_bow,y_train_bow)
pred = lrf.predict(x_test_bow)
print("Size of the weight vector:",len(lrf.coef_[0]))
print("No. of Non Zero weights:",np.count_nonzero(lrf.coef_))
print('Sparsity =', (len(lrf.coef_[0])-np.count_nonzero(lrf.coef_)))
```

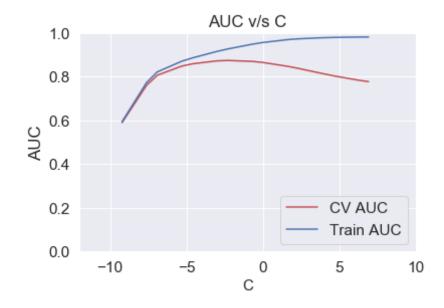
Size of the weight vector: 7205 No. of Non Zero weights: 2608 Sparsity = 4597

Applying Logistic Regression with L2 regularization on BOW

In [41]: # initializing Logistic Regression model with L2 regularisation

```
lr = LogisticRegression(penalty='l2', max iter=1000)
         # using GridSearchCV to find the optimal value of C
         # using roc auc as the scoring parameter & applying 1 fold CV
         gscv = GridSearchCV(lr,param grid,scoring='roc auc',cv=2,return train s
         core=True)
         gscv.fit(x train bow,y train bow)
         print("Best C Value: ",gscv.best params )
         print("Best ROC AUC Score: %.5f"%(gscv.best score ))
         Best C Value: {'C': 0.1}
         Best ROC AUC Score: 0.87426
In [42]: # determining optimal C
         optimal C = gscv.best params ['C']
         #training the model using the optimal C
         lrf = LogisticRegression(penalty='l2',C=optimal C)
         lrf.fit(x train bow,y train bow)
         #predicting the class label using test data
         y pred = lrf.predict(x test bow)
         #determining the Test roc auc score for optimal C
         auc score = roc auc score(y test bow, y pred)
         print('\n**** Test roc auc score for C = %f is %f ****' % (optimal C, au
         c score))
         **** Test roc auc score for C = 0.100000 is 0.774518 ****
         AUC vs C plot
In [43]: # plotting AUC vs C on Train & Validation dataset
         log alpha=[math.log(x) for x in C values]
         print(log alpha)
         plt.xlim(-12,10)
```

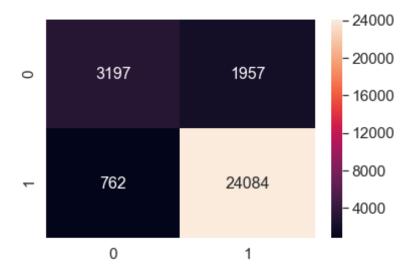
```
plt.ylim(0.0,1.0)
plt.xlabel(r"C",fontsize=15)
plt.ylabel('AUC')
plt.title(r'AUC v/s C')
plt.plot(log_alpha, gscv.cv_results_['mean_test_score'], 'r', label='CV
AUC')
plt.plot(log_alpha, gscv.cv_results_['mean_train_score'], 'b', label='T
rain AUC')
plt.legend(loc='lower right')
plt.show()
```



```
In [44]: #plotting confusion matrix as heatmap
    cm = confusion_matrix(y_test_bow, pred)
    print(cm)
    df_cm = pd.DataFrame(cm, range(2), range(2))
```

```
sns.set(font_scale=1.4)
sns.heatmap(df_cm, annot=True,annot_kws={"size": 16}, fmt='g')
[[ 3197    1957]
[ 762    24084]]
```

Out[44]: <matplotlib.axes._subplots.AxesSubplot at 0x8874b2e358>



Performing pertubation test (multicollinearity check) on BOW

```
In [20]: # weight vector before adding noise
         weight1 = lrf.coef [0]
         print(weight1[:50])
         [ 0.
                      0.
                                             0.19961079 0.
                                                                     0.
                                  0.
          0.
                      0.
                                 -0.93373078 0.27533887 0.
                                                                     0.
           0.
                      0.
                                                                    -0.2731258
                                  0.
                                              0.
                                                         0.
         4
                                 -0.57000398 0.
                                                         0.12731565 0.1347111
          0.
                      0.
          0.
                      0.
                                  0.
                                             0.
                                                         0.
                                                                     1.2841842
```

```
1.00466245 0.
                                                          -0.28736664 0.
           0.
                                               0.
           0.79777289 0.
                                 -0.11235233 -0.13702158 0.
                                                                       0.
           0.16282287 0.
                                  -0.25887163 0.54482719 0.
                                                                       0.
                       0.082124211
           0.
In [21]: X train t = x train bow
         #Random noise
         epsilon = np.random.uniform(low=-0.0001, high=0.0001, size=(find(X trai
         n t)[0].size,))
         #Getting the postions(row and column) and value of non-zero datapoints
         a,b,c = find(X train t)
         #Introducing random noise to non-zero datapoints
         X \text{ train } t[a,b] = epsilon + X \text{ train } t[a,b]
In [22]: #Training the model on the noise added dataset
         lr = LogisticRegression(C= optimal C, penalty= 'l1')
         lr.fit(X train t,y train bow)
         y pred = lr.predict(x test bow)
         print("Non Zero weights:",np.count nonzero(lr.coef ))
         Non Zero weights: 2423
In [23]: # weight vector after adding noise
         weight2 = lr.coef[0]
         print(weight2[:50])
                                                                       0.
         [ 0.
                       0.
                                   0.
                                               0.27306786 0.
                       0.
                                  -0.56250695 0.37033967 0.
           0.
                                                                       0.
           0.
                                   0.15584686 0.
                       0.
                                                           0.
                                                                      -0.1652630
                                  -0.98455298 0.64297284 0.
           0.
                       0.
                                                                       0.
           0.
                       0.
                                   0.
                                                           0.
                                                                       0.2499672
                                               0.
           0.
                       0.28208293 0.
                                               0.
                                                           0.
                                                                       0.
                                 -0.11049378 0.
                       0.
           0.
                                                           0.
                                                                       0.
```

print(percent change[np.where(percent change>30)].size)

2475

2475 features of 7205 have a percentage change greater than 30%. Hence the features are multicollinear.

Feature Importance on BOW

Top 10 important features of positive & negative class

pri n_2))	nt("\ t %.	4f\t%-15s\t\	t\t\t%.4f\t%-15s" %	(coef_1,	fn_1, o	coef_2, f
e		Neg	ative			Positiv
	-2.4672	worst			2.3582	skeptic
	-1.9923	aw			2.1666	happier
	-1.9653	terribl			2.0430	hook
	-1.9143	threw			1.5808	yummi
	-1.9120	tasteless			1.5784	uniqu
	-1.8529	yuck			1.5019	excel
	-1.6849	cancel			1.5008	amaz
	-1.6487	horribl			1.4916	awesom
	-1.6437	disappoint			1.4478	delici
	-1.5628	bland			1.4238	addict

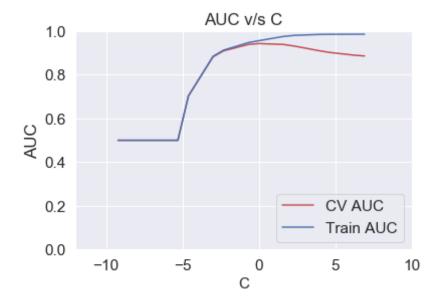
Logistic Regression on TFIDF

Applying Logistic Regression with L1 regularization on TFIDF

```
In [32]: # initializing Logistic Regression model with L1 regularisation
lr = LogisticRegression(penalty='l1')
# using GridSearchCV to find the optimal value of C
```

```
# using roc auc as the scoring parameter & applying 10 fold CV
         gscv = GridSearchCV(lr,param grid,scoring='roc auc',cv=10,return train
         score=True)
         gscv.fit(x train tfidf,y train tfidf)
         print("Best C Value: ",gscv.best params )
         print("Best ROC AUC Score: %.5f"%(gscv.best score ))
         Best C Value: {'C': 1}
         Best ROC AUC Score: 0.94246
In [33]: # determining optimal C
         optimal C = gscv.best params ['C']
         #training the model using the optimal C
         lrf = LogisticRegression(penalty='ll',C=optimal C)
         lrf.fit(x train tfidf,y train tfidf)
         #predicting the class label using test data
         y pred = lrf.predict(x test tfidf)
         #determining the Test roc auc score for optimal C
         auc score = roc auc score(y test tfidf, y pred)
         print('\n**** Test roc auc score for C = %f is %f ****' % (optimal C,au
         c score))
         **** Test roc auc score for C = 1.000000 is 0.793112 ****
         AUC vs C plot
In [34]: # plotting AUC vs C on Train & Validation dataset
         log alpha=[math.log(x) for x in C values]
         print(log alpha)
         plt.xlim(-12,10)
         plt.ylim(0.0,1.0)
         plt.xlabel(r"C", fontsize=15)
         plt.ylabel('AUC')
```

```
plt.title(r'AUC v/s C')
plt.plot(log_alpha, gscv.cv_results_['mean_test_score'], 'r', label='CV
   AUC')
plt.plot(log_alpha, gscv.cv_results_['mean_train_score'], 'b', label='T
   rain AUC')
plt.legend(loc='lower right')
plt.show()
```



```
In [35]: #plotting confusion matrix as heatmap
    cm = confusion_matrix(y_test_tfidf, pred)
    print(cm)
    df_cm = pd.DataFrame(cm, range(2), range(2))
    sns.set(font_scale=1.4)
    sns.heatmap(df_cm, annot=True, annot_kws={"size": 16}, fmt='g')

[[ 3197    1957]
    [ 762    24084]]
```



0

Applying Logistic Regression with L2 regularization on TFIDF

1

```
In [36]: # initializing Logistic Regression model with L2 regularisation
lr = LogisticRegression(penalty='l2')

# using GridSearchCV to find the optimal value of C
# using roc_auc as the scoring parameter & applying 10 fold CV
gscv = GridSearchCV(lr,param_grid,scoring='roc_auc',cv=10,return_train_score=True)

gscv.fit(x_train_tfidf,y_train_tfidf)

print("Best C Value: ",gscv.best_params_)
print("Best ROC AUC Score: %.5f"%(gscv.best_score_))

Best C Value: {'C': 1}
Best ROC AUC Score: 0.94428
In [37]: # determining optimal C
```

```
optimal_C = gscv.best_params_['C']

#training the model using the optimal C

lrf = LogisticRegression(penalty='l2',C=optimal_C)

lrf.fit(x_train_tfidf,y_train_tfidf)

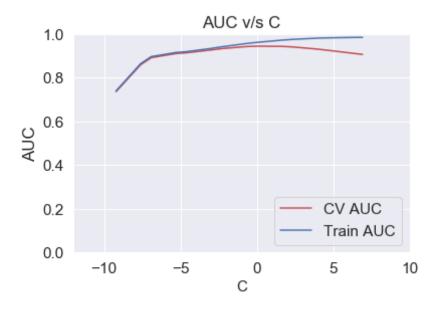
#predicting the class label using test data
y_pred = lrf.predict(x_test_tfidf)

#determining the Test roc_auc_score for optimal C
auc_score = roc_auc_score(y_test_tfidf, y_pred)
print('\n**** Test roc_auc_score for C = %f is %f ****' % (optimal_C,auc_score))
```

**** Test roc_auc_score for C = 1.000000 is 0.776427 ****

AUC vs C plot

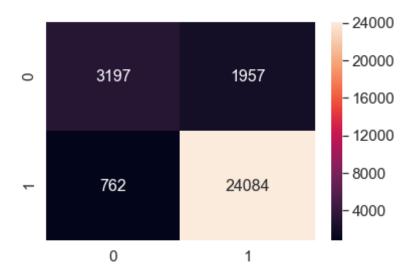
```
In [38]: # plotting AUC vs C on Train & Validation dataset
    log_alpha=[math.log(x) for x in C_values]
    print(log_alpha)
    plt.xlim(-12,10)
    plt.ylim(0.0,1.0)
    plt.xlabel(r"C",fontsize=15)
    plt.ylabel('AUC')
    plt.title(r'AUC v/s C')
    plt.plot(log_alpha, gscv.cv_results_['mean_test_score'], 'r', label='CV
         AUC')
    plt.plot(log_alpha, gscv.cv_results_['mean_train_score'], 'b', label='T
         rain AUC')
    plt.legend(loc='lower right')
    plt.show()
```



```
In [39]: #plotting confusion matrix as heatmap
    cm = confusion_matrix(y_test_tfidf, pred)
    print(cm)
    df_cm = pd.DataFrame(cm, range(2), range(2))
    sns.set(font_scale=1.4)
    sns.heatmap(df_cm, annot=True, annot_kws={"size": 16}, fmt='g')

[[ 3197    1957]
    [ 762    24084]]

Out[39]: <matplotlib.axes._subplots.AxesSubplot at 0x8873258668>
```



Feature Importance on TFIDF

Top 10 important features of positive & negative class

e

-7.6603	disappoint	10.5891	great
-6.9781	worst	8.0863	best
-6.2206	terribl	7.7130	love
-5.9027	aw	7.1773	delici
-5.8746	horribl	6.7693	perfect
-5.1977	return	6.1566	excel
-5.1381	threw	5.6250	amaz
-4.7565	unfortun	5.4546	good
-4.7096	bland	5.1198	nice
-4.6534	stale	5.0755	favorit

Logistic Regression on AVG W2V

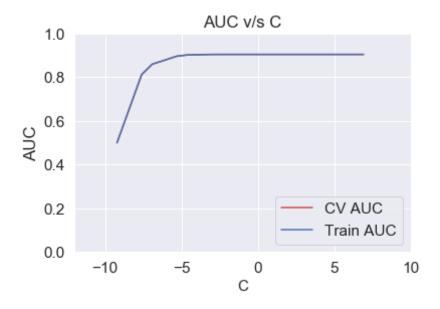
Applying Logistic Regression with L1 regularization on AVG W2V

```
In [67]: # initializing Logistic Regression model with L1 regularisation
lr = LogisticRegression(penalty='l1')

# using GridSearchCV to find the optimal value of C
# using roc_auc as the scoring parameter & applying 10 fold CV
gscv = GridSearchCV(lr,param_grid,scoring='roc_auc',cv=10,return_train_score=True)
```

```
gscv.fit(x train w2v,y train w2v)
         print("Best C Value: ",gscv.best params )
         print("Best ROC AUC Score: %.5f"%(gscv.best score ))
         Best C Value: {'C': 0.5}
         Best ROC AUC Score: 0.90405
In [68]: # determining optimal C
         optimal C = gscv.best params ['C']
         #training the model using the optimal C
         lrf = LogisticRegression(penalty='l1', C=optimal C)
         lrf.fit(x train w2v,y train w2v)
         #predicting the class label using test data
         y pred = lrf.predict(x test w2v)
         #determining the Test roc auc score for optimal C
         auc score = roc auc score(y test w2v, y pred)
         print('\n**** Test roc auc score for C = %f is %f ****' % (optimal C, au
         c score))
         **** Test roc auc score for C = 0.500000 is 0.719229 ****
         AUC vs C plot
In [69]: # plotting AUC vs C on Train & Validation dataset
         log alpha=[math.log(x) for x in C values]
         print(log alpha)
         plt.xlim(-12,10)
         plt.ylim(0.0,1.0)
         plt.xlabel(r"C", fontsize=15)
         plt.ylabel('AUC')
         plt.title(r'AUC v/s C')
         plt.plot(log alpha, gscv.cv results ['mean test score'], 'r', label='CV
          AUC')
         plt.plot(log alpha, gscv.cv results ['mean train score'], 'b', label='T
```

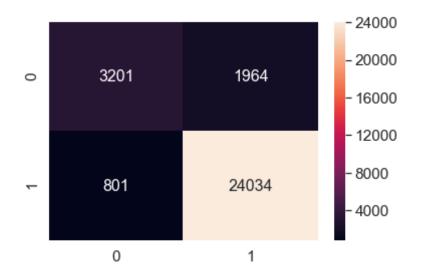
```
rain AUC')
plt.legend(loc='lower right')
plt.show()
```



```
In [70]: #plotting confusion matrix as heatmap
    cm = confusion_matrix(y_test_w2v, pred)
    print(cm)
    df_cm = pd.DataFrame(cm, range(2), range(2))
    sns.set(font_scale=1.4)
    sns.heatmap(df_cm, annot=True, annot_kws={"size": 16}, fmt='g')

[[ 3201    1964]
    [ 801    24034]]

Out[70]: <matplotlib.axes. subplots.AxesSubplot at 0xa9c0438a20>
```



Applying Logistic Regression with L2 regularization on AVG W2V

```
In [71]: # initializing Logistic Regression model with L2 regularisation
lr = LogisticRegression(penalty='l2')

# using GridSearchCV to find the optimal value of C
# using roc_auc as the scoring parameter & applying 10 fold CV
gscv = GridSearchCV(lr,param_grid,scoring='roc_auc',cv=10,return_train_score=True)

gscv.fit(x_train_w2v,y_train_w2v)

print("Best C Value: ",gscv.best_params_)
print("Best ROC AUC Score: %.5f"%(gscv.best_score_))

Best C Value: {'C': 0.05}
Best ROC AUC Score: 0.90407
In [72]: # determining optimal C
optimal_C = gscv.best_params_['C']
```

```
#training the model using the optimal C
lrf = LogisticRegression(penalty='l2', C=optimal_C)
lrf.fit(x_train_w2v,y_train_w2v)

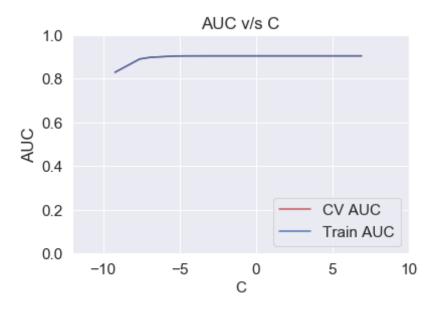
#predicting the class label using test data
y_pred = lrf.predict(x_test_w2v)

#determining the Test roc_auc_score for optimal C
auc_score = roc_auc_score(y_test_w2v, y_pred)
print('\n**** Test roc_auc_score for C = %f is %f ****' % (optimal_C,auc_score))
```

**** Test roc_auc_score for C = 0.050000 is 0.715671 ****

AUC vs C plot

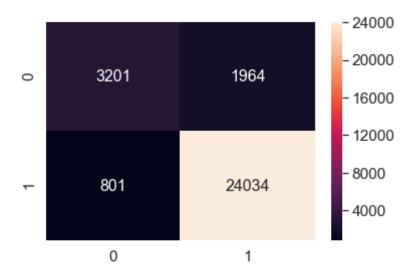
```
In [73]: # plotting AUC vs C on Train & Validation dataset
log_alpha=[math.log(x) for x in C_values]
print(log_alpha)
plt.xlim(-12,10)
plt.ylim(0.0,1.0)
plt.xlabel(r"C",fontsize=15)
plt.ylabel('AUC')
plt.title(r'AUC v/s C')
plt.plot(log_alpha, gscv.cv_results_['mean_test_score'], 'r', label='CV
    AUC')
plt.plot(log_alpha, gscv.cv_results_['mean_train_score'], 'b', label='T
    rain AUC')
plt.legend(loc='lower right')
plt.show()
```



```
In [74]: #plotting confusion matrix as heatmap
    cm = confusion_matrix(y_test_w2v, pred)
    print(cm)
    df_cm = pd.DataFrame(cm, range(2), range(2))
    sns.set(font_scale=1.4)
    sns.heatmap(df_cm, annot=True, annot_kws={"size": 16}, fmt='g')

[[ 3201    1964]
    [ 801    24034]]

Out[74]: <matplotlib.axes._subplots.AxesSubplot at 0xa9c0f46358>
```



Logistic Regression on TFIDF W2V

Applying Logistic Regression with L1 regularization on TFIDF W2V

```
In [82]: # initializing Logistic Regression model with L1 regularisation
lr = LogisticRegression(penalty='l1')

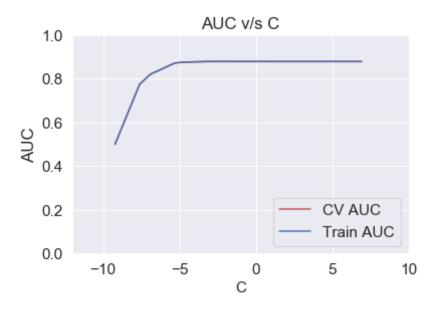
# using GridSearchCV to find the optimal value of C
# using roc_auc as the scoring parameter & applying 10 fold CV
gscv = GridSearchCV(lr,param_grid,scoring='roc_auc',cv=10,return_train_score=True)

gscv.fit(x_train_tfw2v,y_train_tfw2v)

print("Best C Value: ",gscv.best_params_)
print("Best ROC AUC Score: %.5f"%(gscv.best_score_))

Best C Value: {'C': 0.1}
Best ROC AUC Score: 0.87825
```

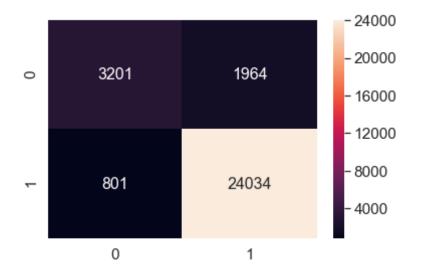
```
In [83]: # determining optimal C
         optimal C = gscv.best params ['C']
         #training the model using the optimal C
         lrf = LogisticRegression(penalty='ll',C=optimal C)
         lrf.fit(x train tfw2v,y train tfw2v)
         #predicting the class label using test data
         y pred = lrf.predict(x test tfw2v)
         #determining the Test roc auc score for optimal C
         auc score = roc auc score(y test tfw2v, y pred)
         print('\n**** Test roc auc score for C = %f is %f ***** % (optimal C, au
         c score))
         **** Test roc auc score for C = 0.100000 is 0.666148 ****
         AUC vs C plot
In [84]: # plotting AUC vs C on Train & Validation dataset
         log alpha=[math.log(x) for x in C values]
         print(log alpha)
         plt.xlim(-12,10)
         plt.ylim(0.0,1.0)
         plt.xlabel(r"C", fontsize=15)
         plt.ylabel('AUC')
         plt.title(r'AUC v/s C')
         plt.plot(log alpha, gscv.cv results ['mean test score'], 'r', label='CV
          AUC')
         plt.plot(log alpha, gscv.cv results ['mean train score'], 'b', label='T
         rain AUC')
         plt.legend(loc='lower right')
         plt.show()
         [6.907755278982137, 6.214608098422191, 4.605170185988092, 3.91202300542
         8146, 2.302585092994046, 1.6094379124341003, 0.0, -0.6931471805599453,
         -2.3025850929940455, -2.995732273553991, -4.605170185988091, -5.2983173
         66548036, -6.907755278982137, -7.600902459542082, -9.2103403719761821
```



```
In [85]: #plotting confusion matrix as heatmap
    cm = confusion_matrix(y_test_tfw2v, pred)
    print(cm)
    df_cm = pd.DataFrame(cm, range(2), range(2))
    sns.set(font_scale=1.4)
    sns.heatmap(df_cm, annot=True, annot_kws={"size": 16}, fmt='g')

[[ 3201    1964]
    [ 801    24034]]

Out[85]: <matplotlib.axes._subplots.AxesSubplot at 0xa9c10187b8>
```



Applying Logistic Regression with L2 regularization on TFIDF W2V

```
In [86]: # initializing Logistic Regression model with L2 regularisation
lr = LogisticRegression(penalty='l2')

# using GridSearchCV to find the optimal value of C
# using roc_auc as the scoring parameter & applying 10 fold CV
gscv = GridSearchCV(lr,param_grid,scoring='roc_auc',cv=10,return_train_score=True)

gscv.fit(x_train_tfw2v,y_train_tfw2v)

print("Best C Value: ",gscv.best_params_)
print("Best ROC AUC Score: %.5f"%(gscv.best_score_))

Best C Value: {'C': 0.05}
Best ROC AUC Score: 0.87827
In [87]: # determining optimal C
optimal_C = gscv.best_params_['C']
```

```
#training the model using the optimal C
lrf = LogisticRegression(penalty='l2', C=optimal_C)
lrf.fit(x_train_tfw2v,y_train_tfw2v)

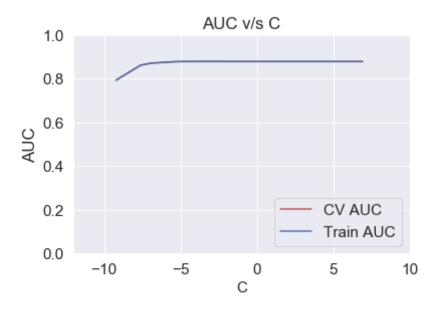
#predicting the class label using test data
y_pred = lrf.predict(x_test_tfw2v)

#determining the Test roc_auc_score for optimal C
auc_score = roc_auc_score(y_test_tfw2v, y_pred)
print('\n**** Test roc_auc_score for C = %f is %f ****' % (optimal_C,auc_score))
```

**** Test roc auc score for C = 0.050000 is 0.664893 ****

AUC vs C plot

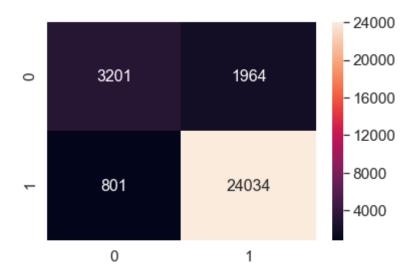
```
In [88]: # plotting AUC vs C on Train & Validation dataset
log_alpha=[math.log(x) for x in C_values]
print(log_alpha)
plt.xlim(-12,10)
plt.ylim(0.0,1.0)
plt.xlabel(r"C",fontsize=15)
plt.ylabel('AUC')
plt.title(r'AUC v/s C')
plt.plot(log_alpha, gscv.cv_results_['mean_test_score'], 'r', label='CV
    AUC')
plt.plot(log_alpha, gscv.cv_results_['mean_train_score'], 'b', label='T
    rain AUC')
plt.legend(loc='lower right')
plt.show()
```



```
In [89]: #plotting confusion matrix as heatmap
    cm = confusion_matrix(y_test_tfw2v, pred)
    print(cm)
    df_cm = pd.DataFrame(cm, range(2), range(2))
    sns.set(font_scale=1.4)
    sns.heatmap(df_cm, annot=True, annot_kws={"size": 16}, fmt='g')

[[ 3201    1964]
    [ 801    24034]]

Out[89]: <matplotlib.axes._subplots.AxesSubplot at 0xa9c11ef550>
```



Conclusion

```
In [45]: # Summarizing the observations
         x=PrettyTable()
         x.field names = ['Vectorizer', 'Penalty', 'C', 'AUC']
         x.add_row(['BOW','L1','0.50','0.794813'])
         x.add row(['BOW','L2','0.10','0.774518'])
         x.add row(['Tfidf','L1','1.00','0.793112'])
         x.add row(['Tfidf','L2','1.00','0.776427'])
         x.add row(['Avg. Word2Vec','L1','0.50','0.719229'])
         x.add row(['Avg. Word2Vec','L2','0.05','0.715671'])
         x.add row(['Tfidf W2V','L1','0.10','0.666148'])
         x.add row(['Tfidf W2V','L2','0.05','0.664893'])
         print(x)
                           Penalty |
             Vectorizer
                                               AUC
                BOW
                              L1
                                     0.50 |
                                            0.794813
                              L2
                                     0.10
                                             0.774518
                BOW
                              L1
                                     1.00 l
                                            0.793112
               Tfidf
```

Tfidf	L2	1.00 0.776427	
Avg. Word2Vec	L1	0.50 0.719229	ĺ
Avg. Word2Vec	L2	0.05 0.715671	
Tfidf W2V	L1	0.10 0.666148	Ì
Tfidf W2V	L2	0.05 0.664893	Ì
+	+	++	+

Conclusions:-

- From the above table, the performance of Logistic Regression using different vectorizers can be summed as follows - BoW > TFIDF > Avg. Word2Vec > TFIDF-W2V, with performance of BoW being the greatest in terms of AUC scores.
- 2. As proved in theory that L1 regularization increases sparsity, same was observed when BoW was implemented with L1 regularization.
- 3. Also, it was proved that the features were multicollinear when Pertubation Test was performed.