Data Mining
Home work 09
Machine Learning Part:2

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First Question

The article focus on classification. And here is the list

- No matter what algorithm you pick it's consist from three parts : Representation, Evaluation, Optimization.

- **Representation:** The feature we want to use in away computer can handle.

- **Evaluation or objective or scoring function:** used to distinguish between good and bad classifiers.

- **Optimization :** a method that search for best scoring classifiers.

- Generalization is what we want. "if there are 100,000 words in the dictionary, the spam filter described above has 2100,000 possible different inputs."

- Always test your module on data different than the train data.

- data by itself is not enough for generalization knowledge is also required to know which module to apply."A corollary of this is that one of the key criteria for choosing a representation is which kinds of knowledge are easily expressed in it. For example, if we have a lot of knowledge about what makes examples similar in our domain, instance-based methods may be a good choice. If we have knowledge about probabilistic dependencies, graphical models are a good fit.And if we have knowledge about what kinds of preconditions are required by each class, "IF . . . THEN . . ." rules may be the best option."

- **Over fitting** could be decomposed to Bias and Variance."Bias is a learner's tendency to consistently learn the same wrong thing.Variance is the tendency to learn random things irrespective of the real signal."

- Some ways to fight over fitting is: regularization term, cross validation, statistical significance.

- In most cases over fitting doesn't happen because of noise.

- intuitions used for low dimension usually don't work with high dimension problems."our intuitions, which come from a three-dimensional world, often do not apply in high-dimensional ones."

- Numbers in theory might not be applicable and not always correct."consider the space of Boolean functions of d Boolean variables. If there are e possible different examples, there are 2^e possible different functions, so since there are 2^d possible examples,the total number of functions is 2^{2^d}.And even for hypothesis spaces that are "merely" exponential, the bound is still very loose, because the union bound is very pessimistic. For example, if there are 100 Boolean features and the hypothesis space is decision trees with up to 10 levels, to guarantee $\delta = \epsilon = 1\%$ in the bound above we need half a million examples. But in practice a small fraction of this suffices for accurate learning."

- **Good Features:**are those which independent from each other and highly correlated with the class.

- Awesome feature is not necessarily provided by the data we might have to build it."Often, the raw data is not in a form that is amenable to learning, but you can construct features from it that are."

- The algorithm with more data wins."As a rule of thumb, a dumb algorithm with lots and lots of data beats a clever one with modest amounts of it. (After all, machine learning is all about letting data do the heavy lifting.)"

- The more data we have, the more complex the classifier.

- "Variable size learners can in principle learn any function given sufficient data, but in practice they may not, because of limitations of the algorithm (for example,greedy search falls into local optima) or computational cost."

- Ensemble learning give better results usually.

- if the classifier is simpler doesn't mean it's more accurate.

- being able to represent the data doesn't mean that module can learn it."For example, standard decision tree learners cannot learn trees with more leaves than there are training examples."

- correlation doesn't mean one cause another.it's just an observation on the data that might have cause relation.

Second Question

For this task I used the following Code :

```python
import matplotlib.pyplot as plt


# In[2]:

original = {}
TotalPositive = 0
TotalNegative = 0
with open('data.class','r') as f:
f = f.readlines()
for line in f:
line = line.split()
if line[1]=='T':
original[line[0]]=True
TotalPositive+=1
else:
original[line[0]]=False
TotalNegative+=1
roc1=[]
with open('roc1.txt','r') as f:
f = f.readlines()
for line in f:
roc1.append(line.strip())
roc2=[]
with open('roc2.txt','r') as f:
f = f.readlines()
for line in f:
roc2.append(line.strip())
roc3=[]
with open('roc3.txt','r') as f:
f = f.readlines()
for line in f:
roc3.append(line.strip())
roc4=[]
with open('roc4.txt','r') as f:
f = f.readlines()
for line in f:
roc4.append(line.strip())
rocperfect = []
for x in original.keys():
if original[x]:
rocperfect = [x]+rocperfect
else:
rocperfect.append(x)


# In[3]:

def GetTPFP(k,dataset):
TP=0
FP=0
TN=0
FN=0
```

```python
55  for i in range (3000):
56  #Identified True
57  if i<k:
58  TP+=original[dataset[i]]
59  else:
60  TN+=original[dataset[i]]
61  #(TP,FP,TN,FN)
62  #(F11,F01,F10,F00)
63  #return (TP, TotalPositive-TP,TN, TotalNegative-TN)
64  return (float (TP)/float(TotalPositive),float(k-TP)/float(TotalNegative))



67
68  # In[4]:

70  roc1cm=[]
71  roc2cm=[]
72  roc3cm=[]
73  roc4cm=[]
74  rocperfectcm=[]
75  print 'processing roc1'
76  for i in range (3000):
77  roc1cm.append(GetTPFP(i,roc1))
78  print 'processing roc2'
79  for i in range (3000):
80  roc2cm.append(GetTPFP(i,roc2))
81  print 'processing roc3'
82  for i in range (3000):
83  roc3cm.append(GetTPFP(i,roc3))
84  print 'processing roc4'
85  for i in range (3000):
86  roc4cm.append(GetTPFP(i,roc4))
87  print 'processing rocperfect'
88  for i in range (3000):
89  rocperfectcm.append(GetTPFP(i,rocperfect))
90  print 'Finished'


93  # In[5]:

95  plt.figure('roc1.jpg')
96  plt.plot([x[1] for x in roc1cm],[x[0] for x in roc1cm], 'ro')
97  plt.ylabel('TPR')
98  plt.xlabel('FPR')
99  plt.title('Roc1')
100 #plt.show()
101 plt.savefig('roc1.jpg')


104 # In[6]:

106 plt.figure('roc2.jpg')
107 plt.plot([x[1] for x in roc2cm],[x[0] for x in roc2cm], 'ro')
108 plt.ylabel('TPR')
109 plt.xlabel('FPR')
110 plt.title('Roc2')
111 #plt.show()
112 plt.savefig('roc2.jpg')


115 # In[7]:

117 plt.figure('roc3.jpg')
118 plt.plot([x[1] for x in roc3cm],[x[0] for x in roc3cm], 'ro')
119 plt.ylabel('TPR')
120 plt.xlabel('FPR')
121 plt.title('Roc3')
122 #plt.show()
123 plt.savefig('roc3.jpg')


126 # In[8]:

128 plt.figure('roc4.jpg')
129 plt.plot([x[1] for x in roc4cm],[x[0] for x in roc4cm], 'ro')
130 plt.ylabel('TPR')
```

```
131  plt.xlabel('FPR')
132  plt.title('Roc4')
133  #plt.show()
134  plt.savefig('roc4.jpg')
135
136
137  # In[9]:
138
139  plt.figure('rocperfect.jpg')
140  plt.plot([x[1] for x in rocperfectcm],[x[0] for x in rocperfectcm], 'ro')
141  plt.ylabel('TPR')
142  plt.xlabel('FPR')
143  plt.title('Rocperfect')
144  #plt.show()
145  plt.savefig('rocperfect.jpg')
146
147
148  # In[10]:
149
150  AUCROC1=0
151  AUCROC2=0
152  AUCROC3=0
153  AUCROC4=0
154  AUCROCPERFECT=0
155
156  for i in range(1,3000):
157  AUCROC1+= (roc1cm[i][1]-roc1cm[i-1][1])*roc1cm[i][0]
158  AUCROC2+= (roc2cm[i][1]-roc2cm[i-1][1])*roc2cm[i][0]
159  AUCROC3+= (roc3cm[i][1]-roc3cm[i-1][1])*roc3cm[i][0]
160  AUCROC4+= (roc4cm[i][1]-roc4cm[i-1][1])*roc4cm[i][0]
161  AUCROCPERFECT+= (rocperfectcm[i][1]-rocperfectcm[i-1][1])*rocperfectcm[i][0]
162
163  print AUCROC1,AUCROC2,AUCROC3,AUCROC4,AUCROCPERFECT
```

What I did in the previous is simply calculated TP and from it I calculated TPR & FPR.

$$TPR = \frac{TP}{TP + FN}$$

$$FPR = \frac{FP}{FP + TN} = 1 - specificity$$

the confusion matrix and from it I calculated TPR,FPR then draw them.And here is the figures :
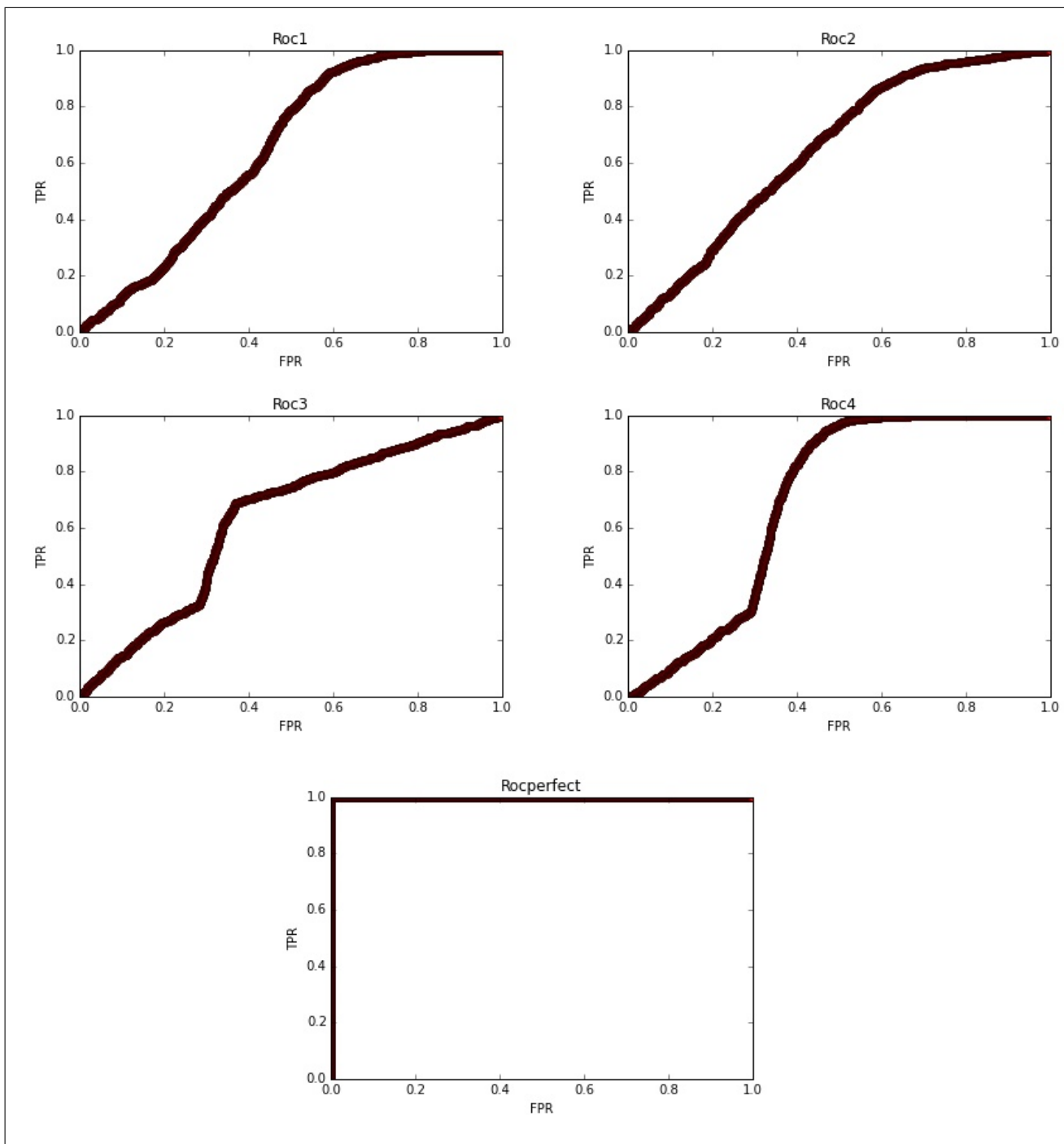
4

Figure 1: ROC for all the predictions.

We can notice from the previous figures that Roc4 give a good prediction for TP and minimum FP compared to others.

Note:I added a plot for the perfect file how the perfect classifier would look like. The following code calculate approximation of the area under curve.We calculate the sum of all rectangles (point by point) and so on.

```
1  AUCROC1=0
2  AUCROC2=0
3  AUCROC3=0
4  AUCROC4=0
5
6  for i in range(1,3000):
7  AUCROC1+= (roc1cm[i][1]-roc1cm[i-1][1])*roc1cm[i][0]
8  AUCROC2+= (roc2cm[i][1]-roc2cm[i-1][1])*roc2cm[i][0]
9  AUCROC3+= (roc3cm[i][1]-roc3cm[i-1][1])*roc3cm[i][0]
10 AUCROC4+= (roc4cm[i][1]-roc4cm[i-1][1])*roc4cm[i][0]
11 print AUCROC1,AUCROC2,AUCROC3,AUCROC4
```

The previous code give the following result :

$$AUC1 = 0.650940277346, AUC2 = 0.647270924831, AUC3 = 0.629960231006, AUC4 = 0.696844993141$$

Third Question

To charactraize the previous plots.I would explain what is happening.When we start we predict 0 or 1 positive so TP+FP =1 at best cases, while k is growing TP+FP is growing as well.At the end we predict all the data as True.In that point we have $TPR = 1, FPR = 1$.

The previous figures For this task I used the hint for this question so I subtracted FPR from TPR and then tried to find the max value. I used the following code :

```
def FindK(dataset):
    k=0
    lst=[]
    for i in range (3000):
        lst.append({'x':i,'y':dataset[i][0]-dataset[i][1]})

    lst.sort(key=lambda x: x['y'], reverse=True)
    return lst[0]['x']
print FindK(roc1cm),FindK(roc2cm),FindK(roc3cm),FindK(roc4cm)
roc1best = FindK(roc1cm)
roc2best = FindK(roc2cm)
roc3best = FindK(roc3cm)
roc4best = FindK(roc4cm)
rocperfectbest= FindK(rocperfectcm)
print roc1best,roc2best,roc3best,roc4best,rocperfectbest
```

the previous code output the following data :

$$roc1best : 2179, roc2best : 2089, roc3best : 1500, roc4best : 1996, rocperfectbest : 1215$$

To get better view I drawn the data and pointed out those points using the following code:

```
plt.figure('roc1_best.jpg')
plt.plot([x[1] for x in roc1cm],[x[0] for x in roc1cm], 'ro')
plt.ylabel('TPR')
plt.xlabel('FPR')
plt.title('Roc1 Best Point')
plt.axvline(x=roc1cm[roc1best][1])
plt.axhline(y=roc1cm[roc1best][0])
#plt.show()
plt.savefig('roc1_best.jpg')


# In[24]:

plt.figure('roc2_best.jpg')
plt.plot([x[1] for x in roc2cm],[x[0] for x in roc2cm], 'ro')
plt.ylabel('TPR')
plt.xlabel('FPR')
plt.title('Roc2 Best Point')
plt.axvline(x=roc2cm[roc2best][1])
plt.axhline(y=roc2cm[roc2best][0])
#plt.show()
plt.savefig('roc2_best.jpg')


# In[25]:

plt.figure('roc3_best.jpg')
plt.plot([x[1] for x in roc3cm],[x[0] for x in roc3cm], 'ro')
plt.ylabel('TPR')
plt.xlabel('FPR')
plt.title('Roc3 Best Point')
plt.axvline(x=roc3cm[roc3best][1])
plt.axhline(y=roc3cm[roc3best][0])
#plt.show()
plt.savefig('roc3_best.jpg')


# In[27]:

plt.figure('roc4_best.jpg')
```

```
41  plt.plot([x[1] for x in roc4cm],[x[0] for x in roc4cm], 'ro')
42  plt.ylabel('TPR')
43  plt.xlabel('FPR')
44  plt.title('Roc4 Best Point')
45  plt.axvline(x=roc4cm[roc4best][1])
46  plt.axhline(y=roc4cm[roc4best][0])
47  #plt.show()
48  plt.savefig('roc4_best.jpg')
49
50
51  # In[28]:
52
53  plt.figure('rocperfect_best.jpg')
54  plt.plot([x[1] for x in rocperfectcm],[x[0] for x in rocperfectcm], 'ro')
55  plt.ylabel('TPR')
56  plt.xlabel('FPR')
57  plt.title('Rocperfect Best Point')
58  plt.axvline(x=rocperfectcm[rocperfectbest][1])
59  plt.axhline(y=rocperfectcm[rocperfectbest][0])
60  #plt.show()
61  plt.savefig('rocperfect_best.jpg')
```

The previous code output the following figures :
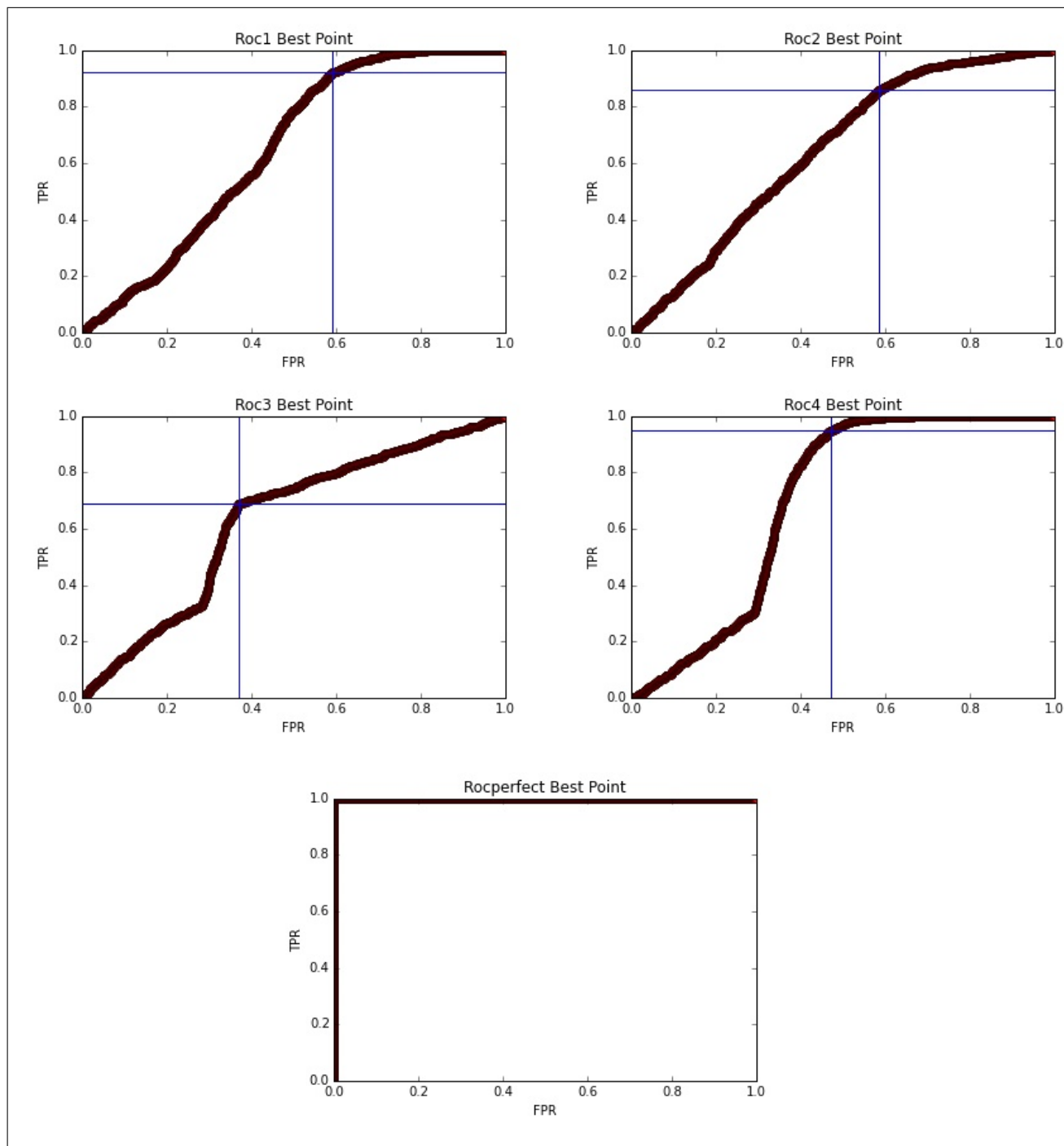
Figure 2: ROC for all the predictions pointing the best split point.

From the previous figure we can see that at the "Rocperfect" we can't see the blue lines that's because they overlap with the data itself.

Note: second and third question code at Q2.ipython

Fourth Question

For this task I used the following code :

```
rm(list= ls())
setwd('/home/aqeel/Study/DM/HW09/')
houses<- read.csv('housing.data',header = FALSE,sep = '')
colnames(houses)<-c('CRIM','ZN','INDUS','CHAS','NOX','RM','AGE','DIS','RAD','TAX','PTRATIO','B','LSTAT','MEDV')
module<-lm(data = houses ,MEDV~.)
summary(module)
```

The $RMSE(RMSD) = 0.7406$

Fifth Question

I started with the correlation, so I used the following code :

```r
###### Fifth Question #####
###### Fifth Question #####
correlation <-cor(houses)
correlation
my_palette <- colorRampPalette(c("red", "yellow", "green"))(n = 299)
png('correlation.png',width = 1280,height = 800)
heatmap(correlation,main='correlation',cellnote = correlation,symm = TRUE,col=my_palette)
dev.off()
max(correlation)
diag(correlation)=0
which(correlation==max(correlation),arr.ind = TRUE)
```

The previous code will print the following table :

```
                CRIM          ZN        INDUS         CHAS          NOX           RM          AGE
         DIS         RAD         TAX      PTRATIO           B        LSTAT        MEDV
        CRIM       1.00000000  -0.20046922   0.40658341  -0.055891582   0.42097171
-0.21924670   0.35273425  -0.37967009   0.625505145   0.58276431   0.2899456  -0.38506394
0.4556215  -0.3883046
        ZN        -0.20046922   1.00000000  -0.53382819  -0.042696719  -0.51660371
0.31199059  -0.56953734   0.66440822  -0.311947826  -0.31456332  -0.3916785   0.17552032
-0.4129946   0.3604453
        INDUS      0.40658341  -0.53382819   1.00000000   0.062938027   0.76365145
-0.39167585   0.64477851  -0.70802699   0.595129275   0.72076018   0.3832476  -0.35697654
0.6037997  -0.4837252
        CHAS      -0.05589158  -0.04269672   0.06293803   1.000000000   0.09120281
0.09125123   0.08651777  -0.09917578  -0.007368241  -0.03558652  -0.1215152   0.04878848
-0.0539293   0.1752602
        NOX        0.42097171  -0.51660371   0.76365145   0.091202807   1.00000000
-0.30218819   0.73147010  -0.76923011   0.611440563   0.66802320   0.1889327  -0.38005064
0.5908789  -0.4273208
        RM        -0.21924670   0.31199059  -0.39167585   0.091251225  -0.30218819
1.00000000  -0.24026493   0.20524621  -0.209846668  -0.29204783  -0.3555015   0.12806864
-0.6138083   0.6953599
        AGE        0.35273425  -0.56953734   0.64477851   0.086517774   0.73147010
-0.24026493   1.00000000  -0.74788054   0.456022452   0.50645559   0.2615150  -0.27353398
0.6023385  -0.3769546
        DIS       -0.37967009   0.66440822  -0.70802699  -0.099175780  -0.76923011
0.20524621  -0.74788054   1.00000000  -0.494587930  -0.53443158  -0.2324705   0.29151167
-0.4969958   0.2499287
        RAD        0.62550515  -0.31194783   0.59512927  -0.007368241   0.61144056
-0.20984667   0.45602245  -0.49458793   1.000000000   0.91022819   0.4647412  -0.44441282
0.4886763  -0.3816262
        TAX        0.58276431  -0.31456332   0.72076018  -0.035586518   0.66802320
-0.29204783   0.50645559  -0.53443158   0.910228189   1.00000000   0.4608530  -0.44180801
0.5439934  -0.4685359
        PTRATIO   0.28994558  -0.39167855   0.38324756  -0.121515174   0.18893268
-0.35550149   0.26151501  -0.23247054   0.464741179   0.46085304   1.0000000  -0.17738330
0.3740443  -0.5077867
        B         -0.38506394   0.17552032  -0.35697654   0.048788485  -0.38005064
0.12806864  -0.27353398   0.29151167  -0.444412816  -0.44180801  -0.1773833   1.00000000
-0.3660869   0.3334608
        LSTAT      0.45562148  -0.41299457   0.60379972  -0.053929298   0.59087892
-0.61380827   0.60233853  -0.49699583   0.488676335   0.54399341   0.3740443  -0.36608690
1.0000000  -0.7376627
        MEDV      -0.38830461   0.36044534  -0.48372516   0.175260177  -0.42732077
0.69535995  -0.37695457   0.24992873  -0.381626231  -0.46853593  -0.5077867   0.33346082
-0.7376627   1.0000000
```

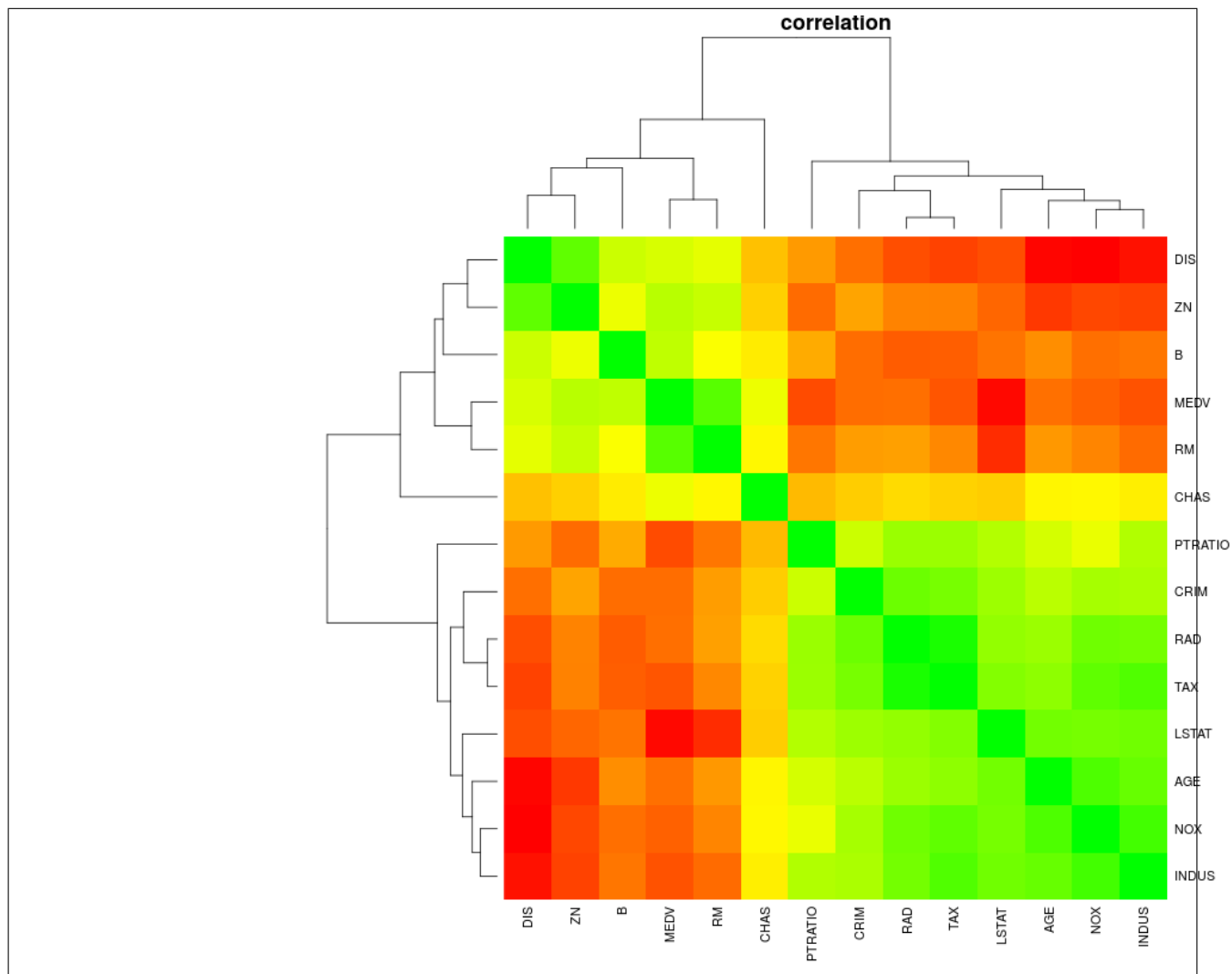To make things easier I made a heat map for the correlation

Figure 3: Show the correlation

	CRIM	ZN	INDUS	CHAS	NOX	RM	AGE	DIS	RAD	TAX	PTRATIO	B	LSTAT	MEDV
CRIM	0	-0.20046922	0.40658341	-0.055891582	0.42097171	-0.2192467	0.35273425	-0.37967009	0.625505145	0.58276431	0.2899456	-0.38506394	0.4556215	-0.3883046
ZN	-0.20046922	0	-0.53382819	-0.042696719	-0.51660371	0.31199059	-0.56953734	0.66440822	-0.311947826	-0.31456332	-0.3916785	0.17552032	-0.4129946	0.3604453
INDUS	0.40658341	-0.53382819	0	0.062938027	0.76365145	-0.39167585	0.64477851	-0.70802699	0.595129275	0.72076018	0.3832476	-0.35697654	0.6037997	-0.4837252
CHAS	-0.05589158	-0.04269672	0.06293803	0	0.09120281	0.09125123	0.08651777	-0.09917578	-0.007368241	-0.03558652	-0.1215152	0.04878848	-0.0539293	0.1752602
NOX	0.42097171	-0.51660371	0.76365145	0.091202807	0	-0.30218819	0.7314701	-0.76923011	0.611440563	0.6680232	0.1889327	-0.38005064	0.5908789	-0.4273208
RM	-0.2192467	0.31199059	-0.39167585	0.091251225	-0.30218819	0	-0.24026493	0.20524621	-0.209846668	-0.29204783	-0.3555015	0.12806864	-0.6138083	0.6953599
AGE	0.35273425	-0.56953734	0.64477851	0.086517774	0.7314701	-0.24026493	0	-0.74788054	0.456022452	0.50645559	0.261515	-0.27353398	0.6023385	-0.3769546
DIS	-0.37967009	0.66440822	-0.70802699	-0.09917578	-0.76923011	0.20524621	-0.74788054	0	-0.49458793	-0.53443158	-0.2324705	0.29151167	-0.4969958	0.2499287
RAD	0.62550515	-0.31194783	0.59512927	-0.007368241	0.61144056	-0.20984667	0.45602245	-0.49458793	0	0.91022819	0.4647412	-0.44441282	0.4886763	-0.3816262
TAX	0.58276431	-0.31456332	0.72076018	-0.035586518	0.6680232	-0.29204783	0.50645559	-0.53443158	0.910228189	0	0.460853	-0.44180801	0.5439934	-0.4685359
PTRATIO	0.28994558	-0.39167855	0.38324756	-0.121515174	0.18893268	-0.35550149	0.26151501	-0.23247054	0.464741179	0.46085304	0	-0.1773833	0.3740443	-0.5077867
B	-0.38506394	0.17552032	-0.35697654	0.048788485	-0.38005064	0.12806864	-0.27353398	0.29151167	-0.444412816	-0.44180801	-0.1773833	0	-0.3660869	0.3334608
LSTAT	0.45562148	-0.41299457	0.60379972	-0.053929298	0.59087892	-0.61380827	0.60233853	-0.49699583	0.488676335	0.54399341	0.3740443	-0.3660869	0	-0.7376627
MEDV	-0.38830461	0.36044534	-0.48372516	0.175260177	-0.42732077	0.69535995	-0.37695457	0.24992873	-0.381626231	-0.46853593	-0.5077867	0.33346082	-0.7376627	0

Figure 4: Better look at heat map

The maximum correlation is between RAD, TAX.

Note: even before executing the code, the paper we read previously mentioned implicitly that most correlated feature with the result would have the most effect. Let's go for the code :

```
1  tt<-as.data.frame(summary(lm(data = houses,MEDV~.))$coefficients)
2  tt<-tt[order(-tt$Estimate),]
3  tt[c(1,2),]
4
```

The main idea for the code is just to calculate the module, get the coefficient and order them by estimation then print the first two rows (usually Intercept take the highest after it our goal row). In the following table I'll show the requested information:

Class	Most effect	Most correlated	RMSD
MED	RM	RM	0.7406
CRIM	RAD	RAD	0.454
ZN	DIS	DIS	0.5749
INDUS	NOX	NOX	0.7495
CHAS	NOX	MEDV	0.08694
NOX	CHAS	INDUS	0.782
RM	MEDV	MEDV	0.5576
AGE	NOX	NOX	0.6775
DIS	CHAS	ZN	0.7725
RAD	NOX	TAX	0.8719
TAX	NOX	RAD	0.8914
PTRATIO	RAD	RAD	0.4982
B	CHAS	MEDV	0.2761
LSTAT	RAD	INDUS	0.7208

From the previous table I would say B is the easer one to predict because it has the minimum RSMD.But to be honest I don't think we can say something easy or someting hard, it's just a matter of how much the features are independent from each other , and correlated from the class we are trying tp predict. The code used for the previous table :

```
1  tt<−as . data . frame ( summary (lm( data = houses ,MEDV˜ . ) ) $ c o e f f i c i e n t s )
2  tt<−tt [ order(−tt $ Estimate ) ,]
3  tt [ c ( 1 , 2 ) ,]
4  tt<−as . data . frame ( summary (lm( data = houses ,CRIM˜ . ) ) $ c o e f f i c i e n t s )
5  tt<−tt [ order(−tt $ Estimate ) ,]
6  tt [ c ( 1 , 2 ) ,]
7  tt<−as . data . frame ( summary (lm( data = houses ,ZN˜ . ) ) $ c o e f f i c i e n t s )
8  tt<−tt [ order(−tt $ Estimate ) ,]
9  tt [ c ( 1 , 2 ) ,]
10 tt<−as . data . frame ( summary (lm( data = houses ,INDUS˜ . ) ) $ c o e f f i c i e n t s )
11 tt<−tt [ order(−tt $ Estimate ) ,]
12 tt [ c ( 1 , 2 ) ,]
13 tt<−as . data . frame ( summary (lm( data = houses ,CHAS˜ . ) ) $ c o e f f i c i e n t s )
14 tt<−tt [ order(−tt $ Estimate ) ,]
15 tt [ c ( 1 , 2 ) ,]
16 tt<−as . data . frame ( summary (lm( data = houses ,NOX˜ . ) ) $ c o e f f i c i e n t s )
17 tt<−tt [ order(−tt $ Estimate ) ,]
18 tt [ c ( 1 , 2 ) ,]
19 tt<−as . data . frame ( summary (lm( data = houses ,RM˜ . ) ) $ c o e f f i c i e n t s )
20 tt<−tt [ order(−tt $ Estimate ) ,]
21 tt [ c ( 1 , 2 ) ,]
22 tt<−as . data . frame ( summary (lm( data = houses ,AGE˜ . ) ) $ c o e f f i c i e n t s )
23 tt<−tt [ order(−tt $ Estimate ) ,]
24 tt [ c ( 1 , 2 ) ,]
25 tt<−as . data . frame ( summary (lm( data = houses ,DIS˜ . ) ) $ c o e f f i c i e n t s )
26 tt<−tt [ order(−tt $ Estimate ) ,]
27 tt [ c ( 1 , 2 ) ,]
28 tt<−as . data . frame ( summary (lm( data = houses ,RAD˜ . ) ) $ c o e f f i c i e n t s )
29 tt<−tt [ order(−tt $ Estimate ) ,]
30 tt [ c ( 1 , 2 ) ,]
31 tt<−as . data . frame ( summary (lm( data = houses ,TAX˜ . ) ) $ c o e f f i c i e n t s )
32 tt<−tt [ order(−tt $ Estimate ) ,]
33 tt [ c ( 1 , 2 ) ,]
34 tt<−as . data . frame ( summary (lm( data = houses ,PTRATIO˜ . ) ) $ c o e f f i c i e n t s )
35 tt<−tt [ order(−tt $ Estimate ) ,]
36 tt [ c ( 1 , 2 ) ,]
37 tt<−as . data . frame ( summary (lm( data = houses ,B˜ . ) ) $ c o e f f i c i e n t s )
38 tt<−tt [ order(−tt $ Estimate ) ,]
39 tt [ c ( 1 , 2 ) ,]
40 tt<−as . data . frame ( summary (lm( data = houses ,LSTAT˜ . ) ) $ c o e f f i c i e n t s )
41 tt<−tt [ order(−tt $ Estimate ) ,]
42 tt [ c ( 1 , 2 ) ,]
```

Sixth Question

For this task firstly I updated the function to calculated FP,FN.
After that I implemented function to find the index of minimum $FP * 15 + FN * 20$

```
1  def GetFPFN ( k , dataset ) :
2  FP=0
3  FN=0
4  for i in range (3000) :
5  #Predicted True
6  if i<k :
7  #but it 's false
8  FP+= not original [ dataset [ i ] ]
9  #predicted false
10 else :
11 #but it 's positive
12 FN+= original [ dataset [ i ] ]
13 #(TP,FP,TN,FN)
14 #(F11 , F01 , F10 , F00)
15 #return (TP, TotalPositive−TP,TN, TotalNegative−TN)
16 #return ( float (TP)/ float ( TotalPositive ) , float ( k−TP)/ float ( TotalNegative ) )
17 return (FP,FN)
18
19 roc1cm=[]
20 roc2cm=[]
21 roc3cm=[]
```

```python
22  roc4cm = []
23  rocperfectcm = []
24  print 'processing roc1'
25  for i in range (3000):
26  roc1cm.append(GetFPFN(i,roc1))
27  print 'processing roc2'
28  for i in range (3000):
29  roc2cm.append(GetFPFN(i,roc2))
30  print 'processing roc3'
31  for i in range (3000):
32  roc3cm.append(GetFPFN(i,roc3))
33  print 'processing roc4'
34  for i in range (3000):
35  roc4cm.append(GetFPFN(i,roc4))
36  print 'processing rocperfect'
37  for i in range (3000):
38  rocperfectcm.append(GetFPFN(i,rocperfect))
39  print 'Finished'
40  def FindKminimum(dataset):
41  k=0
42  lst = []
43  for i in range (3000):
44  lst.append({'x':i,'y':dataset[i][0]*15+20*dataset[i][1]})
45
46  lst.sort(key=lambda x: x['y'], reverse=False)
47  return lst[0]['x']
```

After that I used the following code to find the minimum points :

```python
1  roc1best = FindKminimum(roc1cm)
2  roc2best = FindKminimum(roc2cm)
3  roc3best = FindKminimum(roc3cm)
4  roc4best = FindKminimum(roc4cm)
5  rocperfectbest= FindKminimum(rocperfectcm)
6  print 'Best Points roc1:{}, roc2:{}, roc3:{}, roc4:{}, rocperfect:{}'.format(roc1cm[roc1best],
       roc2cm[roc2best],roc3cm[roc3best],roc4cm[roc4best], rocperfectcm[rocperfectbest])
```

Which give : Best Points roc1:(1058, 94), roc2:(1045, 171), roc3:(661, 376), roc4:(842, 61), rocperfect:(0, 0)
The following code is to find which one provide the least cost:

```python
1  def PrintTotalCost(row):
2  return row[0]*15+row[1]*20
3
4  print 'Best Points roc1:{}, roc2:{}, roc3:{}, roc4:{}, rocperfect:{}'.format(PrintTotalCost(
       roc1cm[roc1best]),
5  PrintTotalCost(roc2cm[roc2best]),
6  PrintTotalCost(roc3cm[roc3best]),
7  PrintTotalCost(roc4cm[roc4best]),
8  PrintTotalCost(rocperfectcm[rocperfectbest]))
```

The previous code print : The cost :$roc1 : 17750, roc2 : 19095, roc3 : 17435, roc4 : 13850, rocperfect : 0$
No wonder rocperfect perform the best it's the actual data reordered.But between the four models roc4 give the least cost.
Note: All Code , Tex,.ipython,.pdf,.R exist on github

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E.O.F

</div>

References

[1] receiver operating Characteristics