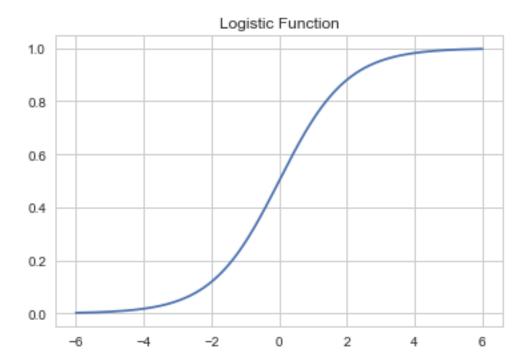
## 1. Supervised Learning Logistic Regression

## February 26, 2017

```
In [2]: import pandas as pd
        import numpy as np
In [95]: import math
         import matplotlib.pyplot as plt
         %matplotlib inline
         import seaborn as sns
         sns.set_style('whitegrid')
         from pandas import DataFrame, Series
         from sklearn.linear_model import LogisticRegression
         from sklearn.model_selection import train_test_split
         from sklearn import metrics
         import statsmodels.api as sm
In [6]: def logistic(t):
            return 1.0 / (1 + math.exp((-1.0)*t))
        t = np.linspace(-6, 6, 500)
        y = np.array([logistic(ele) for ele in t])
       plt.plot(t,y)
       plt.title('Logistic Function')
Out[6]: <matplotlib.text.Text at 0x112d92150>
```

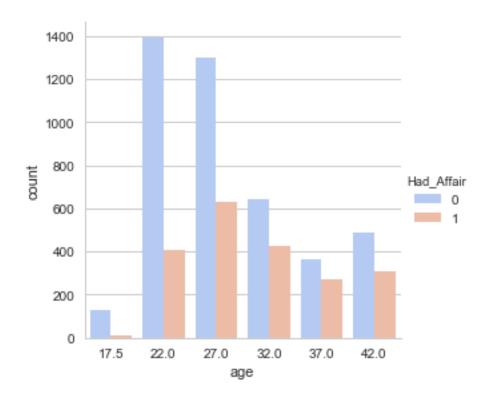


```
In [7]: df = sm.datasets.fair.load_pandas().data
In [8]: df.head()
Out[8]:
          rate_marriage age yrs_married children religious
                                                                 educ occupation
                    3.0 32.0
       0
                                       9.0
                                                 3.0
                                                            3.0
                                                                 17.0
                                                                              2.0
       1
                    3.0 27.0
                                      13.0
                                                 3.0
                                                            1.0
                                                                 14.0
                                                                              3.0
       2
                                       2.5
                    4.0 22.0
                                                 0.0
                                                            1.0
                                                                 16.0
                                                                              3.0
       3
                    4.0 37.0
                                      16.5
                                                 4.0
                                                            3.0 16.0
                                                                              5.0
       4
                    5.0 27.0
                                      9.0
                                                 1.0
                                                            1.0 14.0
                                                                              3.0
          occupation_husb affairs
       0
                      5.0 0.111111
       1
                      4.0 3.230769
       2
                      5.0 1.400000
       3
                      5.0 0.727273
                      4.0 4.666666
In [9]: def affair_check(x):
           if x!= 0:
               return 1
           else:
               return 0
```

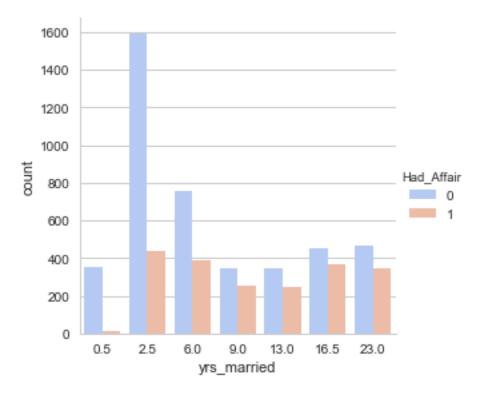
In [13]: df['Had\_Affair'] = df['affairs'].apply(affair\_check)

```
In [15]: df.head()
Out[15]: rate_marriage age yrs_married children religious educ occupation
                   3.0 32.0
                                   9.0
                                              3.0
                                                       3.0 17.0
                   3.0 27.0
                                              3.0
                                                                        3.0
        1
                                    13.0
                                                       1.0 14.0
        2
                   4.0 22.0
                                    2.5
                                             0.0
                                                       1.0 16.0
                                                                       3.0
        3
                   4.0 37.0
                                   16.5
                                             4.0
                                                       3.0 16.0
                                                                       5.0
        4
                   5.0 27.0
                                    9.0
                                             1.0
                                                       1.0 14.0
                                                                       3.0
          occupation husb affairs Had Affair
        0
                    5.0 0.111111
        1
                     4.0 3.230769
                                           1
        2
                     5.0 1.400000
                                          1
        3
                     5.0 0.727273
                                          1
                     4.0 4.666666
                                          1
In [16]: df.tail()
Out[16]: rate_marriage age yrs_married children religious educ occupat
                      5.0 32.0
                                                         3.0 17.0
                                      13.0
                                                2.0
        6361
        6362
                      4.0 32.0
                                      13.0
                                                1.0
                                                         1.0 16.0
                      5.0 22.0
                                                0.0
        6363
                                      2.5
                                                          2.0 14.0
        6364
                      5.0 32.0
                                      6.0
                                                1.0
                                                          3.0 14.0
        6365
                      4.0 22.0
                                      2.5
                                                0.0
                                                         2.0 16.0
             occupation husb affairs Had Affair
        6361
                       3.0
                                0.0
                        5.0
        6362
                                0.0
                        1.0
        6363
                                0.0
        6364
                        4.0
                                0.0
                        4.0
                                0.0
        6365
In [20]: df.groupby('Had Affair').mean()
Out[20]:
                  rate_marriage age yrs_married children religious \
        Had Affair
                       4.329701 28.390679
                                            7.989335 1.238813 2.504521
                       3.647345 30.537019 11.152460 1.728933 2.261568
        1
                       educ occupation occupation_husb affairs
        Had_Affair
                  14.322977 3.405286
                                             3.833758 0.000000
        0
                             3.463712
                                             3.884559 2.187243
        1
                  13.972236
In [29]: sns.factorplot('age',kind='count',data= df,hue = 'Had_Affair',palette = 'c
```

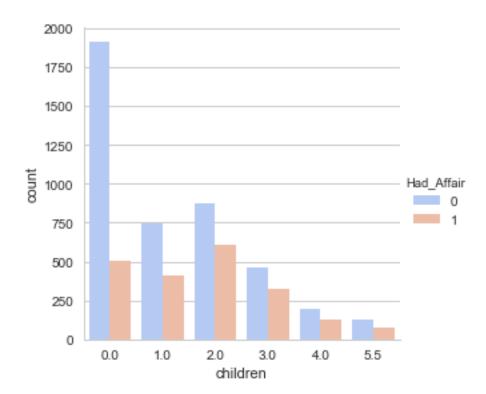
Out[29]: <seaborn.axisgrid.FacetGrid at 0x116743950>



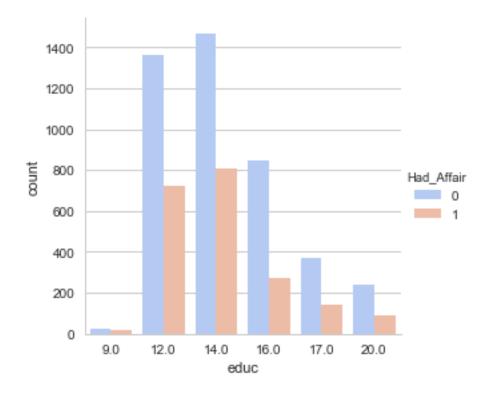
In [30]: sns.factorplot('yrs\_married',kind='count',data= df,hue = 'Had\_Affair',pale
Out[30]: <seaborn.axisgrid.FacetGrid at 0x112dbdb90>



In [31]: sns.factorplot('children', kind='count', data= df, hue = 'Had\_Affair', palette
Out[31]: <seaborn.axisgrid.FacetGrid at 0x116a66a50>



In [32]: sns.factorplot('educ', kind='count', data= df, hue = 'Had\_Affair', palette = 'Out[32]: <seaborn.axisgrid.FacetGrid at 0x116657450>



```
In [40]: #dummies variables
          occ_dummies = pd.get_dummies(df['occupation'])
In [46]: hus_occ_dummies = pd.get_dummies(df['occupation_husb'])
In [47]: occ_dummies.head()
Out[47]:
             1.0
                   2.0
                         3.0
                              4.0
                                    5.0
               0
                     1
                           0
                                0
          1
               0
                     0
                           1
                                0
                                      0
                                            0
          2
               0
                     0
                                0
                                      0
                           1
                                            0
          3
                           0
               0
                     0
                                0
                                      1
                                            0
               0
                     0
                           1
                                0
                                      0
                                            0
In [48]: hus_occ_dummies.head()
Out [48]:
                   2.0
                         3.0
                                    5.0
                                          6.0
             1.0
                              4.0
               0
                     0
                           0
                                0
                                      1
                                            0
          0
               0
                     0
                           0
                                1
                                      0
                                            0
          2
               0
                     0
                           0
                                0
                                      1
                                            0
          3
                                            0
               0
                     0
                           0
                                0
                                      1
                           0
                                1
                                      0
                                            0
               0
In [50]: occ_dummies.columns = ['occ1','occ2','occ3','occ4','occ5','occ6']
```

```
In [51]: hus_occ_dummies.columns = ['hocc1', 'hocc2', 'hocc3', 'hocc4', 'hocc5', 'hocc6']
In [53]: X = df.drop(['occupation','occupation_husb','Had_Affair'],axis =1)
In [54]: dummies = pd.concat ([occ_dummies, hus_occ_dummies], axis = 1)
In [55]: X.head()
Out [55]:
              rate_marriage
                                      yrs_married
                                                     children
                                                                  religious
                                                                              educ
                                                                                       affairs
                                age
                          3.0
                               32.0
                                                9.0
                                                            3.0
                                                                         3.0
                                                                              17.0
          0
                                                                                      0.111111
          1
                         3.0
                               27.0
                                               13.0
                                                            3.0
                                                                         1.0
                                                                              14.0
                                                                                      3.230769
          2
                         4.0
                               22.0
                                                2.5
                                                                         1.0
                                                                              16.0
                                                            0.0
                                                                                      1.400000
          3
                         4.0
                               37.0
                                               16.5
                                                            4.0
                                                                         3.0
                                                                              16.0
                                                                                      0.727273
          4
                         5.0
                               27.0
                                                9.0
                                                            1.0
                                                                         1.0
                                                                              14.0
                                                                                      4.666666
In [56]: dummies.head()
Out [56]:
                     occ2
                            occ3
                                   occ4
                                          occ5
                                                 occ6
                                                        hocc1
                                                                hocc2
                                                                         hocc3
                                                                                 hocc4
              occ1
                                                                                         hocc5
                               0
                 0
                        1
                                      0
                                              0
                                                     0
                                                             0
                                                                     0
                                                                              0
                                                                                      0
          0
                                                                                              1
                 0
                        0
                               1
          1
                                      0
                                              0
                                                     0
                                                             0
                                                                     0
                                                                             0
                                                                                      1
                                                                                              0
          2
                 0
                        0
                               1
                                      0
                                              0
                                                     0
                                                             0
                                                                     0
                                                                              0
                                                                                              1
          3
                 \Omega
                        0
                               0
                                      0
                                              1
                                                     \Omega
                                                             0
                                                                              \Omega
                                                                                      0
                                                                     0
                                                                                              1
          4
                 0
                        0
                               1
                                      0
                                              0
                                                     0
                                                             0
                                                                     0
                                                                              0
                                                                                      1
                                                                                              0
              hocc6
          0
                   0
          1
                  0
          2
                   0
          3
                   0
          4
                   0
In [72]: X = pd.concat([X,dummies],axis = 1)
In [73]: X.head()
Out [73]:
              rate_marriage
                                      yrs_married
                                                      children
                                                                  religious
                                                                              educ
                                                                                       affairs
                                age
                          3.0
                               32.0
                                                                              17.0
          0
                                                9.0
                                                            3.0
                                                                         3.0
                                                                                      0.111111
          1
                         3.0
                               27.0
                                               13.0
                                                            3.0
                                                                         1.0
                                                                              14.0
                                                                                      3.230769
          2
                         4.0
                               22.0
                                                2.5
                                                            0.0
                                                                         1.0
                                                                              16.0
                                                                                      1.400000
          3
                          4.0
                                               16.5
                                                            4.0
                                                                         3.0
                                                                               16.0
                                                                                      0.727273
                               37.0
                          5.0
                               27.0
                                                9.0
                                                            1.0
                                                                         1.0
                                                                              14.0
                                                                                      4.666666
                     осс3
                                                  occ4
                                                         occ5
                                                                occ6
                                                                       hocc1
                                                                                hocc2
              occ2
                            occ4
                                           occ3
                                                                                        hocc3
                                   . . .
          0
                 1
                        0
                               0
                                   . . .
                                               0
                                                      0
                                                             0
                                                                    0
                                                                            0
                                                                                     0
                                                                                             0
                 0
                        1
                               0
                                                      0
                                                             0
                                                                    0
                                                                            0
                                                                                     0
                                                                                             0
          1
                                               1
                                   . . .
          2
                 0
                        1
                               0
                                               1
                                                      0
                                                             0
                                                                    0
                                                                            0
                                                                                    0
                                                                                             0
          3
                 0
                                                                                     0
                        0
                               0
                                               0
                                                      0
                                                             1
                                                                    0
                                                                            0
                                                                                             0
                                   . . .
                 0
                        1
                                                      0
                                                             0
                                                                    0
                                                                            0
          4
                                               1
```

```
hocc4 hocc5 hocc6
        0
               0
                      1
                             0
        1
               1
                      0
                             0
        2
               0
                      1
                             0
        3
               0
                      1
                             0
               1
                      0
                            0
        [5 rows x 29 columns]
In [60]: Y = df.Had_Affair
In [62]: Y.head()
Out[62]: 0
             1
        1
             1
        2
             1
        3
             1
        Name: Had_Affair, dtype: int64
In [63]: Y.tail()
Out [63]: 6361
        6362
               0
        6363
               0
        6364
               0
        6365
                0
        Name: Had_Affair, dtype: int64
In [64]: X.head()
Out[64]: rate_marriage
                         age yrs_married children religious educ affairs
        0
                     3.0 32.0
                                  9.0
                                                 3.0
                                                            3.0 17.0 0.111111
        1
                     3.0 27.0
                                       13.0
                                                 3.0
                                                            1.0 14.0 3.230769
        2
                     4.0 22.0
                                       2.5
                                                 0.0
                                                            1.0 16.0 1.400000
        3
                     4.0 37.0
                                      16.5
                                                 4.0
                                                            3.0 16.0 0.727273
                     5.0 27.0
                                       9.0
                                                 1.0
                                                            1.0 14.0 4.666666
                 occ2 occ3 occ4 occ5 occ6 hocc1 hocc2 hocc3 hocc4
           occ1
                                                                         hocc5
              0
                    1
                          0
                                           0
                                                 0
                                                         0
                                                                0
                                                                       0
        0
                                0
                                     0
                                                                              1
        1
              0
                    0
                          1
                                0
                                      0
                                           0
                                                  0
                                                         0
                                                                0
                                                                       1
                                                                              0
        2
              0
                    0
                         1
                                0
                                      0
                                           0
                                                  0
                                                         0
                                                                0
                                                                       0
                                                                              1
        3
              0
                    0
                          0
                                           0
                                                  0
                                                                0
                                                                       0
                                0
                                      1
                                                         0
                                                                              1
                                           0
                                                  0
                                                                              0
              0
                    0
                         1
                                0
                                      0
                                                         0
                                                                0
                                                                       1
           hocc6
        0
               0
               0
        1
```

```
In [74]: X=X.drop('occ1',axis =1)
In [75]: X=X.drop('hocc1',axis =1)
In [76]: X=X.drop('affairs',axis =1)
In [77]: X.head()
                             age yrs_married children religious educ
Out [77]:
             rate_marriage
                                                                                  occ2
          0
                        3.0
                             32.0
                                              9.0
                                                         3.0
                                                                     3.0
                                                                          17.0
                                                                                     1
          1
                        3.0
                             27.0
                                            13.0
                                                         3.0
                                                                     1.0
                                                                          14.0
                                                                                     0
          2
                        4.0
                             22.0
                                              2.5
                                                         0.0
                                                                     1.0
                                                                          16.0
                                                                                     0
          3
                        4.0
                             37.0
                                             16.5
                                                         4.0
                                                                     3.0
                                                                          16.0
                                                                                     0
                        5.0 27.0
                                              9.0
                                                         1.0
                                                                     1.0 14.0
                                                                                     0
                                                       occ5
                                                                    hocc2
                                                                            hocc3
             occ4
                    occ5
                          . . .
                                  occ2
                                         occ3
                                                occ4
                                                             occ6
                                                                                    hocc4
                                             0
                                                          0
                                                                                 0
          0
                 0
                       0
                           . . .
                                      1
                                                   0
                                                                 0
                                                                         0
                                                                                         0
                                                                                 0
          1
                0
                           . . .
                                      0
                                             1
                                                   0
                                                          0
                                                                 0
                                                                         0
                                                                                         1
          2
                0
                       0
                                      0
                                             1
                                                   0
                                                          0
                                                                 0
                                                                         0
                                                                                 0
                                                                                         0
                           . . .
          3
                                            0
                                                   0
                                                                 0
                                                                         0
                                                                                 0
                0
                       1
                           . . .
                                      0
                                                          1
                                                                                         0
                                             1
                                                          0
          4
                0
                       0
                           . . .
                                      0
                                                   0
                                                                 0
                                                                         0
                                                                                 0
                                                                                         1
             hocc5
                     hocc6
          0
                 1
                         0
                 0
          1
                         0
          2
                 1
                         0
          3
                 1
                         0
          4
                 0
                         0
          [5 rows x 26 columns]
In [78]: Y.head()
Out[78]: 0
               1
          1
               1
          2
               1
          3
               1
               1
          Name: Had_Affair, dtype: int64
In [79]: Y.tail()
Out[79]: 6361
                   0
          6362
          6363
                   0
          6364
                   0
          6365
                   0
```

Name: Had\_Affair, dtype: int64

```
In [81]: Y = np.ravel(Y) # flattens the array
         Υ
Out[81]: array([1, 1, 1, ..., 0, 0, 0])
In [90]: log model = LogisticRegression()
         log_model.fit(X,Y)
         log_model.score(X,Y)
Out [90]: 0.72588752748978946
In [84]: Y
Out[84]: array([1, 1, 1, ..., 0, 0, 0])
In [85]: Y.mean()
Out[85]: 0.32249450204209867
In [97]: coeff_df = DataFrame(zip(X.columns,np.transpose(log_model.coef_)))
In [98]: coeff_df
Out [98]:
                          0
                                               1
         0
             rate_marriage
                               [-0.698728582253]
         1
                               [-0.05686194081]
                        age
         2
               yrs_married
                               [0.104228095566]
         3
                               [0.0180776006077]
                   children
         4
                  religious
                              [-0.369346829473]
         5
                       educ
                             [0.00804196881983]
         6
                               [0.247674937881]
                       occ2
         7
                               [0.402952919846]
                       occ3
                       occ4
         8
                                [0.27314210874]
         9
                                [0.57206561344]
                       occ5
         10
                                [0.565606951259]
                       occ6
         11
                      hocc2
                                [0.115828986658]
         12
                                [0.169753288608]
                      hocc3
         13
                      hocc4
                                [0.100663124167]
                               [0.112579947473]
         14
                      hocc5
         15
                      hocc6
                                [0.114122753857]
         16
                               [0.247674937881]
                       occ2
                               [0.402952919846]
         17
                       occ3
         18
                       occ4
                                [0.27314210874]
         19
                                [0.57206561344]
                       occ5
         20
                                [0.565606951259]
                       occ6
         21
                      hocc2
                                [0.115828986658]
                      hocc3
                                [0.169753288608]
         22
         23
                      hocc4
                                [0.100663124167]
                      hocc5
                               [0.112579947473]
         24
                               [0.114122753857]
         25
                      hocc6
```