

Models

This notebook will have the machine learning models that I will build.

```
In [1]: # Import necessary libraries
# For mathematical operations
import numpy as np
# For data manipulation and analysis
import pandas as pd
# To display matplotlib plots inline in Jupyter Notebook
%matplotlib inline
# For statistics operations
import statistics
# For data visualization using matplotlib
import matplotlib.pyplot as plt
# For data visualization using seaborn
import seaborn as sns

from xgboost import XGBClassifier
import xgboost as xgb

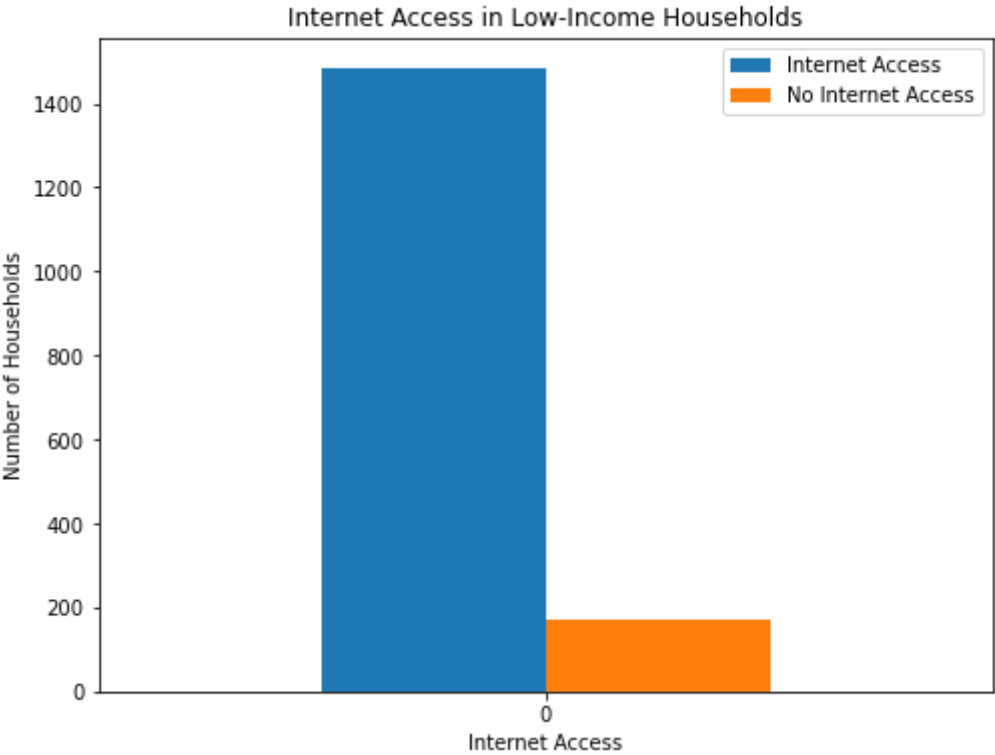
# Import necessary functions and classes from sklearn
from sklearn.metrics import roc_auc_score, average_precision_score
from sklearn.ensemble import RandomForestClassifier
from sklearn.model_selection import GridSearchCV, StratifiedKFold
from sklearn.pipeline import Pipeline
from sklearn.dummy import DummyClassifier
from sklearn.preprocessing import MinMaxScaler
from sklearn.model_selection import train_test_split, GridSearchCV # For splitting
from sklearn.linear_model import LogisticRegression # For logistic regression model
from imblearn.over_sampling import SMOTE
from sklearn.metrics import plot_confusion_matrix, classification_report, accuracy_score
from sklearn.ensemble import RandomForestClassifier, GradientBoostingClassifier

# Library for handling warnings
import warnings
warnings.filterwarnings('ignore')

%run '/Users/brittneynitta-lee/Desktop/Data_Science/Phase_5/Capstone_Project/EDA'
```

```
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 4315 entries, 0 to 4314
Columns: 479 entries, ID to no_response
dtypes: float64(251), int64(219), object(9)
memory usage: 15.8+ MB
The respondent IDs are not the same in both dataframes.
ID                0
samplegroup       0
qzip              0
q1               0
q2a_1            0
...
Age_range2       303
Age_range3       303
Age2_range2     1127
Age2_range3     1127
INCOME          0
Length: 85, dtype: int64
ID                0
```

```
samplegroup      0
qzip             0
q1              0
q2a_1           0
..
POV400          0
ethnicity       0
q6R            0
q20R           0
INCOME         0
Length: 81, dtype: int64
True
ID             0
samplegroup    0
qzip           0
q1            0
q2a_1         0
..
POV400        0
ethnicity     0
q6R           0
q20R          0
INCOME        0
Length: 81, dtype: int64
False
Number of people who have internet access: 1483
Number of people who did not have internet access: 171
```



Training Report Matrix				
	precision	recall	f1-score	support
1	1.00	0.99	0.99	1190
2	0.99	1.00	0.99	1190
accuracy			0.99	2380
macro avg	1.00	0.99	0.99	2380
weighted avg	1.00	0.99	0.99	2380
Test Report Matrix				
	precision	recall	f1-score	support

	1	0.99	0.98	0.98	293
	2	0.87	0.89	0.88	38
accuracy				0.97	331
macro avg	0.93	0.94	0.93		331
weighted avg	0.97	0.97	0.97		331

Random Forest

```
In [2]: # Define the pipeline
rfc_pipe = Pipeline([
    ('scaler', MinMaxScaler()),
    ('clf', RandomForestClassifier(random_state=42))
])

# Train the model on the training data
rfc_pipe.fit(X_train_resampled, y_train_resampled)

# Predict the labels of the training and test data
y_train_pred = rfc_pipe.predict(X_train_resampled)
y_test_pred = rfc_pipe.predict(X_test_norm)

# Calculate the accuracy of the model on the training and test data
train_accuracy = accuracy_score(y_train_resampled, y_train_pred)
test_accuracy = accuracy_score(y_test, y_test_pred)

# Print training data matrix report
print("Training Data Matrix Report:")
print(classification_report(y_train_resampled, y_train_pred))

# Print test data matrix report
print("Test Data Matrix Report:")
print(classification_report(y_test, y_test_pred))
print("Training Accuracy:", train_accuracy)
print("Test Accuracy:", test_accuracy)
```

Training Data Matrix Report:

	precision	recall	f1-score	support
1	1.00	1.00	1.00	1190
2	1.00	1.00	1.00	1190
accuracy			1.00	2380
macro avg	1.00	1.00	1.00	2380
weighted avg	1.00	1.00	1.00	2380

Test Data Matrix Report:

	precision	recall	f1-score	support
1	1.00	1.00	1.00	293
2	0.97	0.97	0.97	38
accuracy			0.99	331
macro avg	0.99	0.99	0.99	331
weighted avg	0.99	0.99	0.99	331

Training Accuracy: 1.0
Test Accuracy: 0.9939577039274925

The data performs very well using a Random Forest Machine learning model. The training data performance shows how well the model has learned the underlying patterns in the data and the test data performance shows how well the model can generalize to new, unseen data.

The training data performance has a perfect accuracy score, precision, recall and F1-score for both classes. This could also result in overfitting the data and may start to fit the noise in the training data rather than the underlying patterns.

The test data is also very good, with an accuracy of 0.99 and high precision, recall and F1-score for both classes. The model is able to generalize well to new, unseen data.

Grid Search

Although the training data performed extremely well, I want to make sure it's not overfitting the data. So to do that, I will use cross-validation and grid search to find the best hyperparameters for a random forest classifier.

```
In [3]: # Define the pipeline
rfc_pipe2 = Pipeline([
    ('scaler', MinMaxScaler()),
    ('clf', RandomForestClassifier(random_state=42))
])

# Define the hyperparameters to search over
param_grid = {
    'clf__n_estimators': [50, 100, 200],
    'clf__max_depth': [5, 10, None],
    'clf__min_samples_split': [2, 5, 10],
    'clf__min_samples_leaf': [1, 2, 4]
}

# Define the cross-validation object
cv = StratifiedKFold(n_splits=5, shuffle=True, random_state=42)

# Perform the grid search
grid_search = GridSearchCV(rfc_pipe2, param_grid=param_grid, cv=cv, scoring='f1')
grid_search.fit(X_train_resampled, y_train_resampled)

# Make predictions on the training and test data
y_train_pred = grid_search.predict(X_train_resampled)
y_test_pred = grid_search.predict(X_test_norm)

# Print the best hyperparameters and the corresponding cross-validation score
print("Best Hyperparameters:", grid_search.best_params_)
print("Best F1-Macro Score:", grid_search.best_score_)

Best Hyperparameters: {'clf__max_depth': 10, 'clf__min_samples_leaf': 1, 'clf__min_samples_split': 5, 'clf__n_estimators': 50}
Best F1-Macro Score: 0.9966386035363041
```

The code above performs a grid search to find the best hyperparameters and uses those to tune the model to print out a Training Data and Test Data Matrix report. To evaluate the performance of the model during the grid search, I wanted to see the best F1-Macro score.

The F1-Macro score is a metric used in classification problems that balances precision and recall. The macro-average F1 score calculates the F1 score for each class separately and then takes the unweighted average of these scores. Due to the imbalance of classes, the F1-Macro score also gives equal weight to each class.

The hyperparameters found are {'clfmax_depth': 10, 'clfmin_samples_leaf': 1, 'clfmin_samples_split': 5, 'clfn_estimators': 50}, which suggest a moderate depth decision tree ensemble with less complex leaf nodes, with 50 estimators. This means that the model is less likely to overfit the data.

```
In [4]: # Define the pipeline with the best hyperparameters
rfc_pipe_best = Pipeline([
    ('scaler', MinMaxScaler()),
    ('clf', RandomForestClassifier(random_state=42,
                                  max_depth=grid_search.best_params_['clf_max
                                  min_samples_leaf=grid_search.best_params_['c
                                  min_samples_split=grid_search.best_params_['
                                  n_estimators=grid_search.best_params_['clf_

])

# Fit the pipeline to the resampled training data
rfc_pipe_best.fit(X_train_resampled, y_train_resampled)

# Make predictions on the training and test data
y_train_pred_best = rfc_pipe_best.predict(X_train_resampled)
y_test_pred_best = rfc_pipe_best.predict(X_test_norm)

# Print the training data matrix report with the best hyperparameters
print("Training Data Matrix Report with Best Hyperparameters:")
print(classification_report(y_train_resampled, y_train_pred_best))

# Print the test data matrix report with the best hyperparameters
print("Test Data Matrix Report with Best Hyperparameters:")
print(classification_report(y_test, y_test_pred_best))
```

Training Data Matrix Report with Best Hyperparameters:

	precision	recall	f1-score	support
--	-----------	--------	----------	---------

1	1.00	1.00	1.00	1190
2	1.00	1.00	1.00	1190
accuracy			1.00	2380
macro avg	1.00	1.00	1.00	2380
weighted avg	1.00	1.00	1.00	2380

Test Data Matrix Report with Best Hyperparameters:

	precision	recall	f1-score	support
--	-----------	--------	----------	---------

1	1.00	1.00	1.00	293
2	0.97	0.97	0.97	38
accuracy			0.99	331
macro avg	0.99	0.99	0.99	331
weighted avg	0.99	0.99	0.99	331

From the training data matrix report, the model achieved perfect precision, recall, and F1 score on both classes in the resampled training data. This indicates that the model is able to learn

from the resampled data and classify both classes correctly.

From the test data matrix report, the model achieved near-perfect precision, recall, and F1 score on the majority class (class 1) and a high precision, recall, and F1 score on the minority class (class 2). The weighted average F1 score for the test data is 0.99, which is an excellent performance.

The best hyperparameters and corresponding F1-Macro score obtained during the grid search suggest that the model has been optimized for generalization on unseen data.

Overall, the evaluation results indicate that the model has learned well and is able to generalize well on unseen data.

```
In [5]: # Compute the AUC-ROC score for the test data
y_test_prob_best = rfc_pipe_best.predict_proba(X_test_norm)[: ,1]
auc_roc = roc_auc_score(y_test, y_test_prob_best)
print("AUC-ROC:", auc_roc)

# Compute the AUC-PR score for the test data
auc_pr = average_precision_score(y_test, y_test_prob_best)
print("AUC-PR:", auc_pr)
```

```
AUC-ROC: 0.9973953655469733
AUC-PR: 0.7294765747042213
```

To better evaluate the model's performance, other metrics such as area under the receiver operating characteristics (AUC-ROC) and area under the precision-recall curve (AUC-PR) is worth checking to see how well the model is performing for each class.

On the test data, the AUC-ROC score is 0.99 and the AUC-PR score is 0.72. The AUC-ROC is a performance metric that measures the ability of a binary classifier to distinguish between positive and negative classes. Which means, the high AUC-ROC score suggests that the model is able to effectively distinguish between the minority class and the majority class. The AUC-PR shows that the model has more difficulty in correctly ranking the minority class.

XG Boost

The Random Forest model did really well, but I want to improve the results by using a XG Boost model. The XG Boost model is a popular and powerful tool for machine learning and can be used for a wide range of problems.

```
In [6]: # create baseline XGB model pipeline
XGB_pipe = Pipeline(steps=[("scaler", MinMaxScaler()),
                           ("base_XGB", XGBClassifier(random_state=42,
                                                         use_label_encoder=False))])

# fit the model on the resampled training data
XGB_pipe.fit(X_train_resampled, y_train_resampled)

# predict on the test data
y_test_pred = XGB_pipe.predict(X_test_norm)

# calculate accuracy on the test data
```

```

test_accuracy = accuracy_score(y_test, y_test_pred)

# calculate accuracy on the training data
y_train_pred = XGB_pipe.predict(X_train_resampled)
train_accuracy = accuracy_score(y_train_resampled, y_train_pred)

# print training data matrix report
print("Training Data Matrix Report:")
print(classification_report(y_train_resampled, y_train_pred))

# print test data matrix report
print("Test Data Matrix Report:")
print(classification_report(y_test, y_test_pred))

```

[09:21:37] WARNING: /Users/runner/miniforge3/conda-bld/xgboost_1598185652448/work/src/learner.cc:516:

Parameters: { use_label_encoder } might not be used.

This may not be accurate due to some parameters are only used in language bindings but passed down to XGBoost core. Or some parameters are not used but slip through this

verification. Please open an issue if you find above cases.

Training Data Matrix Report:

	precision	recall	f1-score	support
1	1.00	1.00	1.00	1190
2	1.00	1.00	1.00	1190
accuracy			1.00	2380
macro avg	1.00	1.00	1.00	2380
weighted avg	1.00	1.00	1.00	2380

Test Data Matrix Report:

	precision	recall	f1-score	support
1	0.99	0.99	0.99	293
2	0.95	0.92	0.93	38
accuracy			0.98	331
macro avg	0.97	0.96	0.96	331
weighted avg	0.98	0.98	0.98	331

This model performs very well on the training data, with perfect precision, recall and f1-score for both classes. The test data also shows good performance, with an overall accuracy of 0.98. The model has higher precision and recall for class 1 than class 2, which suggests that it may be better at predicting one class than the other.

It is important to note that the test data has a smaller sample size than the training data, so the results may be more prone to random variation.

Grid Search

While the current model seems to be performing well, there is a risk of overfitting the training data. To improve the model's performance and avoid overfitting, I will perform a grid search to find the best hyperparameters for the model.

```
In [7]: # create XGBoost model pipeline
XGB_pipe_1 = Pipeline(steps=[("scaler", MinMaxScaler()),
                              ("base_XGB", XGBClassifier(use_label_encoder=False))]

# define parameter grid for grid search
param_grid = {
    'base_XGB__learning_rate': [0.1, 0.3],
    'base_XGB__max_depth': [3, 5, 7],
    'base_XGB__min_child_weight': [1, 3, 5],
    'base_XGB__subsample': [0.5, 0.7],
    'base_XGB__colsample_bytree': [0.5, 0.7],
    'base_XGB__n_estimators': [50, 100, 200]
}

# perform grid search using 5-fold cross validation
grid_search = GridSearchCV(estimator=XGB_pipe_1, param_grid=param_grid, cv=5, sc

# fit grid search to resampled training data
grid_search.fit(X_train_resampled, y_train_resampled)

# print best hyperparameters and corresponding score
print("Best Hyperparameters:", grid_search.best_params_)
print("Best Score:", grid_search.best_score_)

# predict labels on training data with best hyperparameters
y_train_pred = grid_search.predict(X_train_norm)

# print training data matrix report and confusion matrix
print("Training Data Matrix Report:")
print(classification_report(y_train, y_train_pred))
print("Training Data Confusion Matrix:")
print(confusion_matrix(y_train, y_train_pred))

# evaluate the model with the best hyperparameters on the test data
y_test_pred = grid_search.predict(X_test_norm)
test_accuracy = accuracy_score(y_test, y_test_pred)

# print test data matrix report and confusion matrix
print("Test Data Matrix Report:")
print(classification_report(y_test, y_test_pred))
print("Test Data Confusion Matrix:")
print(confusion_matrix(y_test, y_test_pred))

print("Training Accuracy:", accuracy_score(y_train, y_train_pred))
print("Test Accuracy:", test_accuracy)
```

```
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[09:21:39] WARNING: /Users/runner/miniforge3/conda-bld/xgboost_1598185652448/work/src/learner.cc:516:
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[09:21:40] WARNING: /Users/runner/miniforge3/conda-bld/xgboost_1598185652448/work/src/learner.cc:516:
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This may not be accurate due to some parameters are only used in language bindings but

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verification. Please open an issue if you find above cases.

```
[09:22:06] WARNING: /Users/runner/miniforge3/conda-bld/xgboost_1598185652448/work/src/learner.cc:516:
```

```
Parameters: { use_label_encoder } might not be used.
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```
[09:22:06] WARNING: /Users/runner/miniforge3/conda-bld/xgboost_1598185652448/work/src/learner.cc:516:
```

```
Parameters: { use_label_encoder } might not be used.
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```
[09:22:06] WARNING: /Users/runner/miniforge3/conda-bld/xgboost_1598185652448/work/src/learner.cc:516:
```

```
Parameters: { use_label_encoder } might not be used.
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```
[09:22:06] WARNING: /Users/runner/miniforge3/conda-bld/xgboost_1598185652448/work/src/learner.cc:516:
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```
Parameters: { use_label_encoder } might not be used.
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```
[09:22:07] WARNING: /Users/runner/miniforge3/conda-bld/xgboost_1598185652448/work/src/learner.cc:516:  
Parameters: { use_label_encoder } might not be used.
```

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```
[09:22:07] WARNING: /Users/runner/miniforge3/conda-bld/xgboost_1598185652448/work/src/learner.cc:516:  
Parameters: { use_label_encoder } might not be used.
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[09:22:11] WARNING: /Users/runner/miniforge3/conda-bld/xgboost_1598185652448/work/src/learner.cc:516:

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[09:22:12] WARNING: /Users/runner/miniforge3/conda-bld/xgboost_1598185652448/work/src/learner.cc:516:
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[09:22:17] WARNING: /Users/runner/miniforge3/conda-bld/xgboost_1598185652448/work/src/learner.cc:516:
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Best Hyperparameters: {'base_XGB__colsample_bytree': 0.7, 'base_XGB__learning_rate': 0.3, 'base_XGB__max_depth': 3, 'base_XGB__min_child_weight': 1, 'base_XGB__n_estimators': 200, 'base_XGB__subsample': 0.7}

Best Score: 0.9974789915966387

Training Data Matrix Report:

	precision	recall	f1-score	support
1	1.00	1.00	1.00	1190
2	1.00	1.00	1.00	133
accuracy			1.00	1323
macro avg	1.00	1.00	1.00	1323
weighted avg	1.00	1.00	1.00	1323

Training Data Confusion Matrix:

```
[[1190  0]
 [  0 133]]
```

Test Data Matrix Report:

	precision	recall	f1-score	support
--	-----------	--------	----------	---------

	1	0.99	1.00	0.99	293
	2	0.97	0.92	0.95	38
accuracy				0.99	331
macro avg		0.98	0.96	0.97	331
weighted avg		0.99	0.99	0.99	331

Test Data Confusion Matrix:

```
[[292  1]
 [ 3 35]]
```

Training Accuracy: 1.0

Test Accuracy: 0.9879154078549849

The model appears to be performing very well, with an accuracy of 1.0 on the training data and 0.987 on the test data. The best score obtained through the grid search is 0.997, which is close to 1.0 and indicates that the model is doing a good job of fitting the data.

The confusion matrices show that the model is correctly identifying the majority of the observations. In the training data, all 1190 of the class 1 observations are correctly classified, as are all 133 of the class 2 observations. In the test data, there is one false negative (class 2 observation misclassified as class 1) and three false positives (class 1 observations misclassified as class 2), but overall the model is correctly identifying the vast majority of observations.

Overall, the model appears to be performing very well and is a good candidate to use for future analysis.

```
In [8]: import xgboost as xgb

def plot_importance(feature_names, feature_importances, xlabel, ylabel, title, num_features):
    # Get the indices of the top num_features features
    top_indices = np.argsort(feature_importances)[::-1][:num_features]
    # Get the names and importances of the top features
    top_names = [feature_names[i] for i in top_indices]
    top_importances = feature_importances[top_indices]

    # Create a bar chart of the top feature importances
    plt.figure(figsize=(10, 6))
    plt.barh(range(num_features), top_importances[::-1])
    plt.yticks(range(num_features), top_names[::-1])
    plt.xlabel(xlabel)
    plt.ylabel(ylabel)
    plt.title(title)
    plt.show()
```

```
In [9]: # Fit the XGB model
xgb_model = grid_search.best_estimator_
xgb_model.fit(X_train_resampled, y_train_resampled)

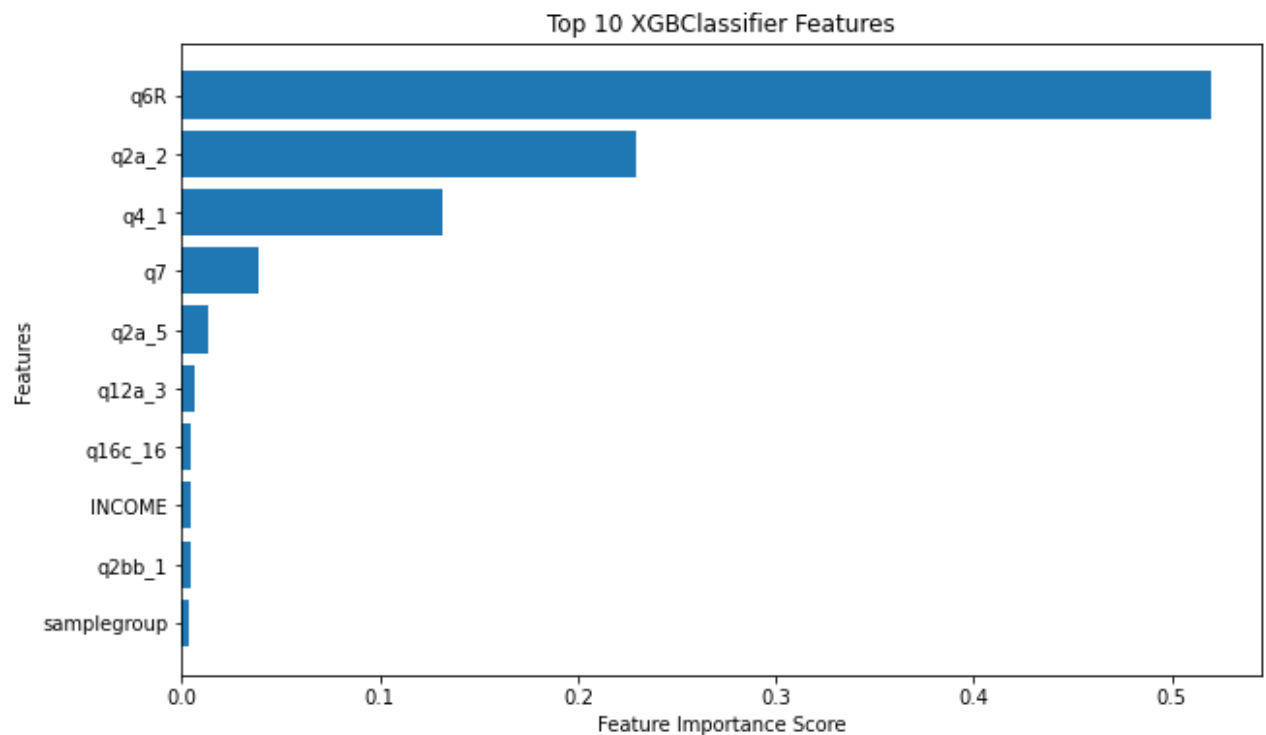
# Plot the feature importances
feature_names = features.columns
feature_importances = xgb_model.named_steps['base_XGB'].feature_importances_

plot_importance(feature_names, feature_importances, "Feature Importance Score",
                 "Top 10 XGBClassifier Features", num_features=10)
```

```
[09:23:05] WARNING: /Users/runner/miniforge3/conda-bld/xgboost_1598185652448/work/src/learner.cc:516:
```


Parameters: { use_label_encoder } might not be used.

This may not be accurate due to some parameters are only used in language bindings but passed down to XGBoost core. Or some parameters are not used but slip through this verification. Please open an issue if you find above cases.



The feature importance score is a measure of how useful or relevant each feature is in predicting the target variable. The calculation of feature importance is based on the number of times a feature is used to split data across all trees in the model and the gain in accuracy by each split. So, the more a feature is used and the more accuracy gained from each split, the higher it's feature importance score.