CS412 - Machine Learning - 2022

Homework 1

100 pts

Goal

The goal of this homework is three-fold:

- Introduction to the machine learning experimental set up
- Gain experience with the Sklearn library
- Learn which evaluation metric to choose in different scenarios

Dataset

JOB-A-THON - March 2022 Dataset contains the customer demographics and past activity with the bank. There is also the target label representing whether the customer will churn (stop working with the bank) or not.

Dataset is taken from: https://www.kaggle.com/datasets/gauravduttakiit/jobathon-march-2022

Download the data from SuCourse

Task

Build a kNN and decision tree classifiers with the scikit library function calls to predict customer churn. Is_Churn is the target variable while the others will be used as features ('Age', 'Gender', 'Income', 'Balance', 'Vintage', 'Transaction_Status', 'Product_Holdings', 'Credit_Card', 'Credit_Category').

Software: You may find the necessary function references here:

http://scikit-learn.org/stable/supervised_learning.html

Submission:

Name this notebook as: YourName_Surname_hw1.ipynb from the top left corner (e.g. for Özgür Can Seçkin -> Ozgur_Can_Seckin_hw1.ipynb) Next, download this notebook as a .ipynb document and upload it on SuCourse. Also, click on the "Share" button on the top right hand side of the page and swicth from "restricted" to "Anyone with the Link" under the "Get Link" title. Then, copy the link and paste it on the assignment's comment.

If necessary, see the first recitation under Week 4 to get a tutorial on how to share your Colab link and how to download the .ipynb file.

Provide the Colab Link Here:

https://drive.google.com/file/d/142s1p3sqvl3MzogIW-oRGLvTIxnKFOxl/view?usp=sharing

##1) Initialize

- First make a copy of the notebook given to you as a starter.
- Make sure you choose Connect form upper right.

##2) Load training dataset (5 pts)

Read the csv file:

```
# Load the Pandas libraries with alias 'pd'
import pandas as pd

# Read data
df = pd.read_csv('/content/train_hwl.csv')
```

##3) Understanding the dataset (5 pts)

There are alot of functions that can be used to know more about this dataset

- What is the shape of the training set (num of samples X number of attributes) (shape function can be used)
- Get a quick summary of the data (info can be used)
- Display the first 5 rows from training dataset (head or sample functions can be used)

Note: Understanding the features, possibly removing some features etc. is an important part in building an ML system.

```
# print shape
print('Data Dimensionality: ')
print(df.shape)

print('\n')

# print the summary for each column
print('Data Summary: ')
df.info()

print('\n')

# print first 5 rows in your dataset
```

```
print('Head of Data: ')
df.head(5)
Data Dimensionality:
(6650, 11)
Data Summary:
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 6650 entries, 0 to 6649
Data columns (total 11 columns):
                         Non-Null Count
#
     Column
                                         Dtype
                         -----
 0
     ID
                         6650 non-null
                                         object
 1
     Age
                         6650 non-null
                                         int64
 2
                                         object
     Gender
                         6650 non-null
 3
     Income
                         6650 non-null
                                         object
 4
     Balance
                         6650 non-null
                                         float64
 5
    Vintage
                         6650 non-null
                                         int64
     Transaction Status
                         6650 non-null
 6
                                         int64
 7
     Product Holdings
                         6650 non-null
                                         object
 8
     Credit Card
                         6650 non-null
                                         int64
 9
     Credit Category
                         6650 non-null
                                         object
    Is Churn
                                         int64
                         6650 non-null
dtypes: float64(1), int64(5), object(5)
memory usage: 571.6+ KB
Head of Data:
             Age Gender
                                 Income
                                                     Vintage \
         ID
                                             Balance
   84e2fcc9
              36 Female
                               5L - 10L
                                           563266.44
                                                            2
1
  57fea15e
              53
                 Female
                           Less than 5L
                                           875572.11
              35 Female More than 15L
2
  8df34ef3
                                           701607.06
                                                            2
3
   c5c0788b
              43 Female
                          More than 15L
                                         1393922.16
                                                            0
                                                            1
  951d69c4
              39 Female
                          More than 15L
                                          893146.23
   Transaction Status Product Holdings Credit Card Credit Category
Is_Churn
                    0
                                     1
                                                   0
                                                             Average
0
1
1
                    1
                                     1
                                                   1
                                                                Poor
0
2
                                     2
                    1
                                                   0
                                                                Poor
0
3
                    1
                                     2
                                                   1
                                                                Poor
1
4
                    1
                                     1
                                                   1
                                                                Good
```

1

##4) Seperate X and y Values (5 pts) First, you have to seperate **X** (features or independent variables) from **y** (target variable or dependent variables).

Note that our **dependent variable** is 'Is_Churn' while the **independent variables** are: 'Age', 'Gender', 'Income', 'Balance', 'Vintage', 'Transaction_Status', 'Product_Holdings', 'Credit_Card', 'Credit_Category'

Hint: You can use drop method when defining X

```
# Drop ID column:
df = df.drop(columns=['ID'])

# Define X: Features/Independent Variables
X = df[['Age', 'Gender', 'Income', 'Balance', 'Vintage',
'Transaction_Status', 'Product_Holdings', 'Credit_Card',
'Credit_Category']]

# Define y: Target Variable/Dependent Variable
y = df['Is Churn']
```

##**5**) **Train - Test Split** (5 pts) Since you will be going to apply cross validation, you do not need to use a validation set for now.

from sklearn.model selection import train test split

```
# Split 80-20
X_train, X_test, y_train, y_test = train_test_split(X, y,
test size=0.2, random state=42)
```

##6) Transform Features Into Numerical Format (10 pts) You can take:

- Gender information as a binary variable
- Income and Credit_Category as ordinal variables

The dictionaries that you are going to use are given below:

```
# 'Gender' --> gender map
X train["Gender"] = X train["Gender"].replace(gender map)
X_test["Gender"] = X_test["Gender"].replace(gender_map)
# 'Income' --> Income map
X train["Income"] = X train["Income"].replace(Income map)
X_test["Income"] = X_test["Income"].replace(Income_map)
# 'Credit Category' --> Credit Category map
X train["Credit Category"] =
X_train["Credit_Category"].replace(Credit_Category_map)
X_test["Credit_Category"] =
X test["Credit Category"].replace(Credit Category map)
# 'Product Holdings' --> Product Holdings map
X train["Product Holdings"] =
X train["Product Holdings"].replace(Product Holdings map)
X test["Product Holdings"] =
X test["Product Holdings"].replace(Product Holdings map)
X_train.head(10)
           Gender
                    Income
                                Balance
                                          Vintage
                                                   Transaction Status
      Age
3759
       31
                 1
                         2
                              810212.13
                                                2
2728
       37
                 1
                         1
                                                                     1
                              480472.92
1632
                 0
                         2
                                                1
                                                                     0
       30
                              700588.71
555
                 0
                         4
                              559805.67
                                                3
                                                                      1
       66
                         3
                                                3
4577
       41
                 0
                              856706.13
                                                                      1
3126
       37
                 0
                          2
                             1047398.94
                                                0
                                                                      1
                                                1
                 1
                         1
                                                                     0
5465
       42
                             1421413.47
                                                3
                                                                     0
4726
       43
                 1
                         4
                             946563.84
                         3
                                                0
1272
       42
                 1
                              879507.27
                                                                     1
                                                2
6224
       34
                 0
                         3
                              647110.89
                                                                      1
     Product Holdings Credit Card Credit Category
3759
                                                      1
                     1
                                   1
                                                      2
2728
                     2
                                   0
                     2
                                                      1
1632
                                   1
                     2
                                                     3
555
                                   1
                     2
                                                     1
4577
                                   1
                     2
                                   1
                                                     3
3126
                     2
                                   1
                                                     1
5465
                     1
                                   0
                                                     1
4726
1272
                     1
                                   1
                                                     2
6224
                                   1
```

##**7**) **Select the Best Evaluation Metric** (25 pts) Since our bank is very risk averse, it tries to minimize the number of credits that we call "good" but actually are "bad".

		True Label	
		Good	Bad
Predicted Label	Good	True Positive	False Positive
	Bad	False Negative	True Negative

Which of the following performance metric should we employ in order to select the best model? (You can use the table above) Please write down the correct answer below (under **YOUR ANSWER HERE**) and explain your reasoning in one or two sentences.

- 1. Accuracy
- 2. Precision
- 3. Recall

YOUR ANSWER HERE:

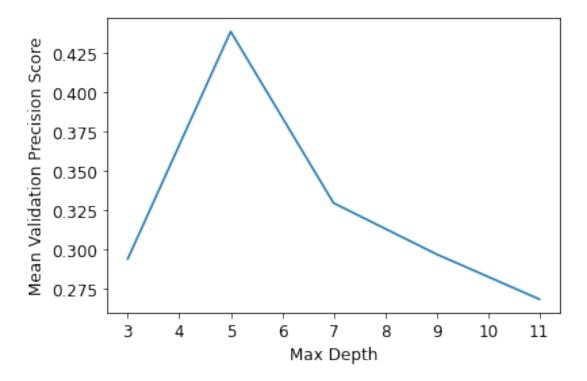
We choose to use "Precision" performance metric because Precision is more focused in the positive class than in the negative class. Therefore, since we want to minimize the False Positives, it is better to use Precision performance metric.

##8) Train a decision tree classifier on train data and do model selection using the validation data $(30 \ pts)$

- Set number of folds in cross validation as 5 (5 pts)
- Set scoring parameter to what you have determined in the last question as scoring
 ' . . . ' (5 pts)
- Use grid_search to apply hyperparameter tuning on decision tree classifier with max_depth = 3, 5, 7, 9, 11 (10 pts)
- Plot the validation set performance metrics for these settings where x axis denotes the max_depth values and validation performance metrics are on y axis. (10 pts)

from sklearn.model_selection import GridSearchCV
from sklearn.tree import DecisionTreeClassifier

```
verbose=1,
                    refit=True)
grid search = grid.fit(X train, y train)
print(grid search.best score )
print(grid search.best estimator )
#Confusion Matrix
from sklearn.metrics import plot_confusion_matrix
plot confusion matrix(clf, X test, y test)
plt.show()
# Plot errors
import matplotlib.pyplot as plt
plt.plot(param grid['max depth'],
         grid search.cv results ['mean test score'])
plt.xticks(fontsize=12)
plt.yticks(fontsize=12)
plt.xlabel('Max Depth', fontsize=12)
plt.ylabel('Mean Validation Precision Score', fontsize=12)
plt.show()
Fitting 5 folds for each of 5 candidates, totalling 25 fits
/usr/local/lib/python3.7/dist-packages/sklearn/metrics/
classification.py:1318: UndefinedMetricWarning: Precision is ill-
defined and being set to 0.0 due to no predicted samples. Use
zero division` parameter to control this behavior.
  warn prf(average, modifier, msg start, len(result))
/usr/local/lib/python3.7/dist-packages/sklearn/metrics/_classification
.py:1318: UndefinedMetricWarning: Precision is ill-defined and being
set to 0.0 due to no predicted samples. Use `zero division` parameter
to control this behavior.
  warn prf(average, modifier, msg start, len(result))
0.43892324898267177
DecisionTreeClassifier(max depth=5)
```



##9) Evaluate the Best Classifier on Test Set (15 pts)

• Predict the labels of testing data. Note that grid search cv function will return you the best estimator, so you can use directly the fitted function to make your predictions and report the accuracy.

```
# test prediction using a decision tree with all default parameters
and .... min-split value
clf_best = DecisionTreeClassifier(max_depth=5, random_state=42)
clf_best.fit(X_train, y_train)

y_pred = clf_best.predict(X_test)

# Report your accuracy
from sklearn.metrics import precision_score # you can find your
scoring metric in this library

prec = precision_score(y_test, y_pred)
print("Accuracy score of the best model is:", prec)

Accuracy score of the best model is: 0.42
```

##10) Submission

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Questions?

You can and should ask all your Google Colab related questions under Forums and feel free to answer/share your answer regarding Colab.

You can also ask/answer about which functions to use and what libraries...

However you should **not ask** about the core parts, that is what is validation/test, which one shd. have higher performance, what are your scores etc.