APS Failure at Scania Trucks Data Set

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For this assignment I used the following supervised learning methods:

- Random Forest
- Extreme Gradient Boosting (XGBoost)

Dataset

Abstract

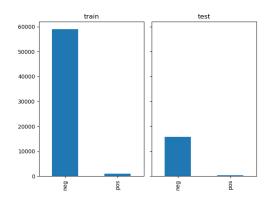
According to the datasets' description, positive class consists of component failures for a specific component of the APS system. The negative class consists of trucks with failures for components not related to the APS.

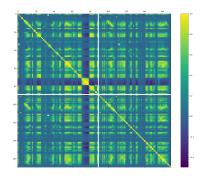
The attribute names of the data have been anonymized for proprietary reasons

Exploratory Data Analysis

During EDA the followings things were observed:

- classes are strong imbalanced (98.3% are negative, only 1.6)
- a lot of NA values
- a lot of 0 values
- $\bullet\,$ some of the features tend to correlated beteen them (see the correlatioin matrix)





RandomForest Classifier

Description

Random forests or random decision forests are an ensemble learning method for classification, regression and other tasks that operates by constructing a multitude of decision trees at training time and outputting the class that is the mode of the classes or mean prediction of the individual

Basic model

```
rf = RandomForestClassifier(max_depth=100)
rf.fit(X_train, Y_train)
imp.fit(X_test)
X_test = imp.transform(X_test)
Y_pred = rf.predict(X_test)
cm = confusion_matrix(Y_test, Y_pred)
cost_confusion_matrix(cm)
#Restult is 67700
We're doing a RandomSearchCV
{
'bootstrap': [True, False],
 'max_depth': [10, 20, 30, 40, 50, 60, 70, 80, 90, 100, 110, None],
 'max_features': ['auto', 'sqrt'],
 'min_samples_leaf': [1, 2, 4],
 'min_samples_split': [2, 5, 10],
 'n_estimators': [2, 7, 13, 18, 24, 29, 35, 40, 46, 52]
}
And we get best params
{
```

```
'n_estimators': 40,
'min_samples_split': 5,
'min_samples_leaf': 1,
'max_features': 'sqrt',
'max_depth': 70,
'bootstrap': False
Our cost 51200.
Other random forest
'n_estimators': [100, 311, 522, 733, 944, 1155, 1366, 1577, 1788, 2000],
'max_features': ['auto', 'sqrt'],
'max_depth': [10, 20, 30, 40, 50, 60, 70, 80, 90, 100, 110, None],
'min_samples_split': [2, 5, 10],
'min_samples_leaf': [1, 2, 4],
'bootstrap': [True, False]
}
Finished in about 13 hours [Parallel(n_jobs=-1)]: Done 300 out of 300
| elapsed: 795.3min finished
Best parameters
{
'n_estimators': 311,
'min_samples_split': 2,
'min_samples_leaf': 1,
'max_features': 'sqrt',
'max_depth': None,
'bootstrap': False
52690
```

Feature selection

We try to reduce dimensionality and I used SelectFromModel. From 170 features, my model got down to 43 features