MACHINE LEARNING PROJECT #2

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BEFORE THE PRESENTATION BEGINS...

Note

I completed this project **by myself** so please grade with that knowledge in mind. I was my own team and I tried my best to provide a quality assignment with as few errors as possible. Part B was the most difficult portion of this project becuase I got confused with the directions. There was a lot of ambiguity to where I just had to trust my instincts and hope that how I proceeded with the assignment worked fine.

Please also note that I gave this project as much attention as I possibly could. The last week of school was a nightmare and I hope that you can accept this assignment at the time it was submitted. Thank you for your attention!

DATA WRANGLING

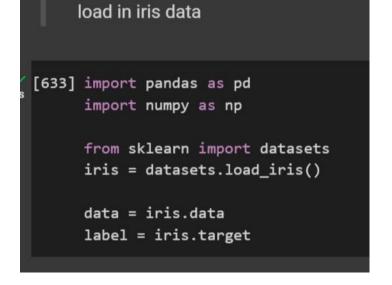
DATA WRANGLING:

• Mount the Drive

mount google drive

[632] from google.colab import drive
drive.mount('/content/drive')

Load the Data



A) D-INDEX AND OTHER CLASSIFICATION MEASURES (50 POINTS)

SECTION I: WHAT'S THE ADVANTAGE OF D-INDEX?

PART A: WHAT'S THE ADVANTAGE OF D-INDEX?

Lecture067

d-index is the 7 th measure

d_index is not only convenient for comparing ML results, but also an effective measure to reflect the true ML status in imbalanced learning

- d = log(2)(1+a) + log(2)(1 + (s+p)/2)
- where a,s, and p, represent the corresponding diagnostic accuracy, sensitivity, and specificity respectively
- 1.33<D-index<=2 (if it reaches 1.8 -> good)

SECTION II:
HOW CAN YOU CALCULATE
D-INDEX FOR MULTI-CLASS
CLASSIFICATION?

PART A: HOW CAN YOU CALCULATE D-INDEX FOR MULTI-CLASS CLASSIFICATION?

• Refer to slide 14

you can do so by referencing the <u>d-index function below</u>. This function takes the true labels and predicted labels of the iris dataset (or any dataset) and it finds the TP, FP, TN, FN logical assignments, finds the needed accuracy, sensitivity, and specificity classification measures, and uses an np array to append those calculations into an array that returns the answers.

SECTION III: DO SVM CLASSIFICATION FOR IRIS DATA WITH THE FIRST 70% TRAINING AND REMAINING 30% FOR TEST AND CALCULATE THE FOLLOWING CLASSIFICATION MEASURES AND EXPLAIN THEIR MEANING.

PART A: WHICH ONES ARE MORE REPRESENTATIVE, WHY?

I would have to say that the classification measures used to find the d-index, f1_micro and f1-macro, roc_auc_score, and balanced_accuracy are all pretty representative. All classification measures but roc-auc-score is perfect in predicting their values for the iris data and they all do a pretty good job.

PART A: HELPER FUNCTIONS

```
Train/ Test Split for 70/30

[634] #---split into 70/30---#

def split (data, labels, size):
    from sklearn.model_selection import train_test_split
    from sklearn.preprocessing import StandardScaler

#---standardize the data---#

X = StandardScaler().fit_transform(data)

train_data, test_data, train_data_label, test_data_label = train_test_split(X, labels, test_size = size, random_state = 42)

return train_data, test_data, train_data_label, test_data_label
```

PART A: HELPER FUNCTIONS

```
SVM Function
[635] def SVM(data, label):
       #---conduct Regular SVM for iris data---#
       from sklearn import svm
       from sklearn.model_selection import cross_val_score
       import numpy as np
       #---split 70/30---#
       iris train data, iris test data, iris train label, iris test label = split(data, label, 0.3)
       #---create an SVM instance---#
       clf = svm.SVC(kernel = 'rbf', gamma = 0.5, C = 1)
       #---fit data---#
       clf.fit(iris_train_data, iris_train_label)
       #---train data---#
       iris_test_pred_label = clf.predict(iris_test_data)
       return iris_test_label, iris_test_pred_label
```

PART A: D-INDEX

```
[636] def compute measure(true label, pred label):
       import numpy as np
       t indx = (true label == pred label)
       f indx = np.logical not(t indx)
                                     #positive targets
       p_indx = (true_label > 0)
       n indx = np.logical not(p indx)
                                           #negative targets
       tp = np.sum(np.logical and(t indx, p indx))
       tn = np.sum(np.logical and(t indx, n indx))
                                                       #TN
       fp = np.sum(n_indx) - tn
       fn = np.sum(p indx) - tp
       tp fp tn fn list = []
       tp fp tn fn list.append(tp)
       tp_fp_tn_fn_list.append(fp)
       tp_fp_tn_fn_list.append(tn)
       tp_fp_tn_fn_list.append(fn)
       tp fp tn fn list = np.array(tp fp tn fn list)
       tp = tp fp tn fn list[0]
       fp = tp_fp_tn_fn_list[1]
       tn = tp_fp_tn_fn_list[2]
       fn = tp_fp_tn_fn_list[3]
```

```
with np.errstate(divide = 'ignore'):
  sen = (1.0 * tp) / (tp + fn)
with np.errstate(divide = 'ignore'):
 spec = (1.0 * tn) / (tn + fp)
with np.errstate(divide = 'ignore'):
 ppr = (1.0 * tp) / (tp + fp)
with np.errstate(divide = 'ignore'):
 npr = (1.0 * tn) / (tn + fn)
with np.errstate(divide = 'ignore'):
 f1 = tp / (tp + 0.5 * (fp + fn))
acc = (tp + tn) * 1.0 / (tp + fp + tn + fn)
d = np.log2(1 + acc) + np.log2(1 + (sen + spec) / 2)
ans = []
#ans.append(acc)
#ans.append(sen)
#ans.append(spec)
#ans.append(ppr)
#ans.append(npr)
print("d-index: ")
ans.append(d)
return ans
```

PART A: D-INDEX RESULTS

```
[637] iris_test_label, iris_test_pred_label = SVM(data, label)

compute_measure(iris_test_label, iris_test_pred_label)

d-index:
[2.0]
```

PART A: F1-MICRO & F1-MACRO

F1 = 2 * (precision * recall) / (precision + recall)

f1-micro & f1-macro

'macro':

The F1 score can be interpreted as a harmonic mean of the precision and recall, where an F1 score reaches its best value at 1 and worst score at 0. The relative contribution of precision and recall to the F1 score are equal. The formula for the F1 score is:

'micro': Calculate metrics globally by counting the total true positives, false negatives and false positives.

PART A: F1-MICRO & F1-MACRO RESULTS

```
/ [638] def f1_score(data, label):
          from sklearn.metrics import f1_score
          iris test label, iris test pred label = SVM(data, label)
          f1_micro = f1_score(iris_test_label, iris_test_pred_label, average = 'micro')
          f1 macro = f1 score(iris test label, iris test pred label, average = 'macro')
          print("f1-micro: ", f1_micro, '\n')
          print("f1-macro: ", f1 macro, '\n')
[639] f1_score(data, label)
        f1-micro: 1.0
        f1-macro: 1.0
```

PART A: BALANCED ACCURACY

balanced_accuracy

scikit

The balanced_accuracy_score function computes the balanced accuracy, which avoids inflated performance estimates on imbalanced datasets. It is the macro-average of recall scores per class or, equivalently, raw accuracy where each sample is weighted according to the inverse prevalence of its true class. Thus for balanced datasets, the score is equal to accuracy.

PART A: BALANCED ACCURACY RESULTS

```
\underset{0s}{\checkmark} [640] def bal_acc(data, label):
          from sklearn.metrics import balanced accuracy score
          iris test label, iris test pred label = SVM(data, label)
          #---balanced accuracy---#
          balanced accuracy = balanced accuracy score(iris test label, iris test pred label)
          print("balanced_accuracy: ", balanced_accuracy, '\n')
[641] bal_acc(data, label)
        balanced accuracy: 1.0
```

PART A: BALANCED ACCURACY

roc_auc_score

<u>scikit</u>

Compute Area Under the Receiver Operating Characteristic Curve (ROC AUC) from prediction scores.

PART A: BALANCED ACCURACY RESULTS

```
[642] def roc_auc(data, label):
       from sklearn.datasets import load iris
       from sklearn.metrics import roc_auc_score
       from sklearn.linear_model import LogisticRegression
       X, y = load_iris(return_X_y=True)
       clf = LogisticRegression(solver="liblinear").fit(X, y)
       roc_auc = roc_auc_score(y, clf.predict_proba(X), multi_class='ovr')
       print("roc_auc_score: ", roc_auc, "\n")
[643] roc_auc(data, label)
     roc auc score: 0.9913333333333334
```

B) BAGGING-SVM (50 POINTS)

BEFORE PART B BEGINS...

Note

Disclaimer: I DID NOT standardize the below datasets for this portion of the project because I found that standardizing the data standardizes the label columns of the data too. I was struggling with indexing the data labels aside from the data for all three and I just decided that I would be able to make more progress if I just continued without standardizing.

SECTION IV:
IMPLEMENT A BAGGING SVM
FOR THREE DATASETS BY
FOLLOWING THE
REQUIREMENTS

PART B: LOAD DATA

- credit_risk_small_data
- credit_data_simulate.
- cybersecurity_data

load all of the above data files

```
import numpy as np
import pandas as pd
import warnings
warnings.filterwarnings('ignore')

credit_risk_small = pd.read_csv ('/content/drive/MyDrive/Baylor F22 - S23/2-Spring 23/Machine Learning/credit_risk_small_data.csv')

credit_data_simulate = pd.read_csv ('/content/drive/MyDrive/Baylor F22 - S23/2-Spring 23/Machine Learning/credit_data_simulate - credit_data_simulate (2).csv')

cybersecurity= pd.read_csv ('/content/drive/MyDrive/Baylor F22 - S23/2-Spring 23/Machine Learning/cybersecurity_data.csv')
```

PART B: CREATE LABELS

```
take each label from each dataframe
[645] credit_risk_label = credit_risk_small[['Delinquency']]
     #credit_risk_small
[646] credit_simulate_label = credit_data_simulate[['Industry sector labels from 1-12']]
     #I am dropping this because it was dropped in HW#3 and I didn't want to confuse myself
     credit data simulate = credit data simulate.drop(columns = ['Credit status'])
     #credit data simulate
[647] cybersecurity_label = cybersecurity[['class']]
     #cybersecurity
```

PART B: HELPER FUNCTIONS

Train test split 80/20

```
def new_split into 80/20---#
    def new_split (data, labels, size):
        from sklearn.model_selection import train_test_split
        from sklearn.preprocessing import StandardScaler

        X = data#StandardScaler().fit_transform(data)
        train_data, test_data, train_data_label, test_data_label = train_test_split(X, labels, test_size = size, random_state = 42)
        return train_data, test_data, train_data_label, test_data_label
```

PART B: HELPER FUNCTIONS

```
function for the second half of the project! (works the same but with adjustments)
[649] def new_SVM(train_data, train_label, test_data, name):
       #---conduct Regular SVM for iris data---#
       from sklearn import svm
       from sklearn.model_selection import cross_val_score
       import pandas as pd
       #import numpy as np
       #---split 80/20---#
       #train_data, test_data, train_label, test_label = new_split(data, label, 0.2)
       #---create an SVM instance---#
       clf = svm.SVC(kernel = 'rbf', gamma = 0.5, C = 1)
       #---fit data---#
       clf.fit(train_data, train_label)
       #---train data---#
       test_pred_label = clf.predict(test_data)
       print('Do SVM for ', name, ': done')
       print(test_pred_label, '\n\n')
       return test_pred_label
```

SECTION V:

1. USE FIRST 80% DATA FOR TRAINING AND THE REMAINING 20% FOR TEST.

DO SVM PREDICTION

Part I:

This first chunk of data called does a normal train/test split on each of the datasets for part b. The split is with an 80/20, train/test division.

After the train & test data and train & test labels have been retreaved, the SVM function is called to predict the labels of the test data. The result SVM call for each of these datasets are shown below

This is done two more times for credit_data_simulate and cybersecurity data

```
Do SVM for cred risk train : done
Do SVM for credit_data_simulate : done
      7 8 9 3 8 1 6 11 12 9 6 3 10 8 2
11 10 5 11 6 6 3 12 2 1 12 2 6
11 3 7 9 11 1 11 1 12 4 11 2 11 9 5 2 6
2 6 10 3 9 7 2 9 6 5 10 9 8 1 12 11 4
      2 10 6 4 6 12 10 3 3 2 3 10 10 11 9 11 12
8 4 10 3 11 7 1 3 12 7 9 11 11 7 7 3 12 8 3 10 3
     1 9 10 12 7 7 7 11 4 8 8 10 8
7 12 9 2 11 4 7 9 6 10 7 4 9 2 5 7 6 5 3 11 12 7 11 4
9 3 7 9 6 12 10 5 10 11 9 8 9 9 2 5 1 10 2 4
8 4 3 8 3 6 5 7 3 2 12 3 2 7 1 8 7 3 10 7 3 5
Do SVM for cybersecurity : done
-1 -1 -1 -1 -1 -1]
```

SECTION VI: 2. RANDOMLY PICK 1/2 DATA FROM TRAINING DATA TO FORM THREE TRAINING DATASETS: TRAINING _1, TRAINING _2, AND TRAINING _3

PART B: Q2 HELPER FUNCTIONS

```
geeksforgeeks: split dataset in half
    splits the dataset passed to it in half by dividing the shape of the object by 2.
[651] #---I want to make sure I mix the data in the data frame as best as possible---#
     def half_data(data, name):
       import pandas as pd
       mix data = data#.sample(frac = 1).reset index()
       #---find shape of dataframe and divide it by 2---#
       half ind = int(mix data.shape[0] / 2)
       #---half the data---#
       half_data = mix_data.iloc[:half_ind, :]
       print("randomly split ", name, ' train in half: done', '\n')
       #half data
       return half data
```

PART B: Q2 HELPER FUNCTIONS

mix_data

randomizes the dataset passed to it by 're ordering' the rows of the data and then recounting them

```
[652] def mix_data(data):
return data.sample(frac = 1).reset_index()
```

Part II:

Okay, so this next chunk of code calls to the mix_data function to mix up the rows of data inside each original dataset of part B.

Then a new call to train/test split is conducted with the newly randomized dataset of part B. I will refer to the 'newly randomized datasets of part B' (credit_risk_data, credit_simulate_data, and cybersecurity_data) as X,Y and Z. The train & test data and train & test labels are captured for X, Y and Z.

Lastly, the train data for X, Y and Z are each halved. **This means that the train data (80% of X, Y, or Z) is split in 2**. This was accomplished with a call to half_data.

training_1 gets the output from X

training_2 gets the output from Y

training_3 gets the output from Z

 This is done two more times for credit_data_simulate and cybersecurity data

```
~ [653] ########################
      #credit risk small
      #---mix the data to make it random---#
      mixed_credit_risk = mix_data(credit_risk_small)
      #---call train test split---#
      cred risk train, cred risk test, cred_risk_train_label, cred_rist_test_label = new_split(mixed_credit_risk, credit_risk_label, 0.2)
      #---halve the training data---#
      half_cred_risk_train = pd.DataFrame(cred_risk_train)
      training 1 = half_data(half_cred_risk_train, 'cred_risk_train')
       ***********
```

SECTION VII: 3. RUN SVM USING TRAINING _1, TRAINING _2, AND TRAINING _3 TO PREDICT THE TEST DATA: WE CAN THEM SVM_1, SVM _2, AND SVM _3

Part III:

- Okay, hang in there. This is where it gets confusing. You should already know that training_1, training_2, and training_3 were created above.
- Now, I want to get the labels off of those datasets here! I think it's pretty self explanitory what I did in the first bit
- The second bit calls to that good old 'new_SVM' function and calculates the SVM classification for training_1, training_2, and training_3 data.
- It is important to note again that (for example) trainin_1 refers to half of the training data from the mixed credit_risk dataset from part B.
- The results are shown below!

```
#---first, we want to capture the labels for all the training sets---#
training_1_lab = training_1[['Delinquency']]
                                                                    #references credit risk
training 2 lab = training 2[['Industry sector labels from 1-12']]
                                                                   #references credit simulate
training 3 lab = training 3[['class']]
                                                                    #references cybersecurity
#---second, we call the SVM function for each training sets---#
SVM_1 = new_SVM(training_1, training_1_lab, cred_risk_test, 'cred_risk_test = training_1')
SVM_2 = new_SVM(training_2, training_2_lab, cred_sim_test, 'cred_sim_test = training_2')
SVM_3 = new_SVM(training_3, training_3_lab, cyber_test, 'cyber_test = training_3')
```

```
Do SVM for cred_risk_test = training_1 : done
Do SVM for cred_sim_test = training_2 : done
Do SVM for cyber_test = training_3 : done
-1 -1 -1 -1 -1 -1]
```

SECTION VIII:

4. DETERMINATE THE FINAL LABEL FOR EACH TEST ENTRY BY DOING THE FOLLOWING VOTING (A) PICK THE PREDICTED LABEL WITH MAXIMUM VOTES, SAY 1 (SVM _1), -1 (SVM _2), 1 (SVM _3), THEN FINAL LABEL SHOULD BE 1

PART B: Q4 HELPER FUNCTIONS

```
Bagging_SVM
    a function to calculate the bagging svm for a dataset
[655] def Bagging_SVM(X, y, test):
       from sklearn.svm import SVC
       from sklearn.ensemble import BaggingClassifier, VotingClassifier
       \#X = X
       #y = training 1 lab
       clf = BaggingClassifier(estimator = SVC(), n estimators = 1, random state = None)#.fit(X, y)
       clf predict label = clf#.predict(test)
       #---woting---#
       return clf_predict_label
```

PART B: Q4 HELPER FUNCTIONS

PVoting

a voting classification to vote the sym classification results presented by the bagging sym function

```
[656] def Voting(clf1, clf2, clf3, test, name):
    from sklearn.ensemble import VotingClassifier

    result_1 = VotingClassifier(estimators = [('SVM_1', clf1), ('SVM_2', clf2), ('SVM_3', clf3)])

    result_1 = result_1.fit(X, y)

    print("Voting on ", name, ": ")
    print(result_1.predict(test))
```

Part IV:

Last portion (yay). Okay so this part is where I conduct a bagging svm and a voting. I will do a call to bagging svm 3 times for training_1. The same will be done for training_2 and training_3.

Each classification I get back will be captured with each call to Bagging_SVM. Afterwards, I will pass all three classifications to the Voting function and the most common label for the test data will be printed below.

Here is the call for training_1 (credit_risk)

```
Here is the call for training_1 (credit_risk)
X = training_1
y = training 1 lab
clf1 = Bagging_SVM(X, y, cred_risk_test)
clf2 = Bagging_SVM(X, y, cred_risk_test)
clf3 = Bagging_SVM(X, y, cred_risk_test)
Voting(clf1, clf2, clf3, cred_risk_test, 'cred_risk_test')
Voting on cred risk test :
```

```
Here is the call for training_2 (credit_simulate)
[658] X = training_2
  y = training_2_lab
  #Bagging_SVM(X, y, cred_sim_test)
  clf1 = Bagging_SVM(X, y, cred_sim_test)
  clf2 = Bagging_SVM(X, y, cred_sim_test)
  clf3 = Bagging_SVM(X, y, cred_sim_test)
  Voting(clf1, clf2, clf3,cred_sim_test , 'cred_sim_test')
  Voting on cred_sim_test :
  [1991191311331339933911311939113139399
  3]
```

```
Here is the call for training_3 (cybersecurity)
[659] X = training 3
   v = training 3 lab
   #Bagging SVM(X, y, cyber test)
   clf1 = Bagging SVM(X, y, cyber test)
   clf2 = Bagging_SVM(X, y, cyber_test)
   clf3 = Bagging SVM(X, y, cyber test)
   Voting(clf1, clf2, clf3, cyber_test, 'cyber_test')
   Voting on cyber test:
   -1 -1 -1 -1 -1 -1]
```

SECTION IX: 5. COMPARE THE PERFORMANCE OF SVM AND THE BAGGING-SVM FOR THE TWO DATASETS AND DRAW YOUR CONCLUSION

PART B: Q5 RESULTS

Voting on cred_risk_test :

PART B: Q5 EXPLANATION

Result #1:

from looking at the SVM on cred_risk_test, it is clear that using voting on the bagging classifier showed that the labels for all of the test data for this dataset were most likely going to be '0'. It is very faint to see it in this top and bottom comparison, but some indices in the top array have 1s in them. This shows that from a number of bagging svm calls with this sample, the most common label results will be 0.Ultimatley, the voting SVM looks to be more accuracte.

PART B: Q5 RESULTS

```
Do SVM for cred_sim_test = training_2 : done
```

Voting on cred_sim_test :

PART B: Q5 EXPLANATION

Result #2:

The results of the voting on the SVM bagging classifier are much different in the credit_sim_test. There's a lot to take in here but it should be known that when the SVM function is run multiple times, the labels themselves do change a lot. The results of the voting classifier shows calmness over the labels presented in the SVM. Ultimately, I would trust the label results of the voting on bagging sym classification more.

PART B: Q5 RESULTS

```
Do SVM for cyber test = training 3 : done
-1 -1 -1 -1 -1 -1]
Voting on cyber test:
-1 -1 -1 -1 -1 -1
```

PART B: Q5 EXPLANATION

Result #3:

The results of the voting classifier with the cybersecurity dataset are pretty spot on to the results coming from the SVM classifier. This means that both have very good accuracy when determining the labels of the sampled cyber_test_data. Ultimately, I would rely on either or, but I would spare myself the work by just using the SVM.

THANK YOU!