final-Copy1

June 1, 2021

1 CSM148 Final Project

The report includes all the important graphs, tables and results for the pipeline process, model parameters and performance.

This code part includes results for 2 different methods, of balancing dataset before/after splitting into training and testing set. Regarding to different order of split and balance, the model performance would be different. It is said that splitting before balancing would produce a more reliable result, which would be the main part of the code submission. I still attached the result of another ordering at the end, just for reference.

Thank you!

```
[1]: import numpy as np
     import pandas as pd
     import matplotlib.pyplot as plt
     import os
     import seaborn as sns
     from sklearn.model_selection import train_test_split, cross_val_score,_
      → GridSearchCV
     from sklearn import metrics
     from sklearn.svm import SVC
     from sklearn.linear_model import LogisticRegression
     from sklearn.neighbors import KNeighborsClassifier
     from sklearn.tree import DecisionTreeClassifier
     from sklearn.cluster import KMeans
     from sklearn.metrics import confusion_matrix
     import sklearn.metrics.cluster as smc
     from sklearn.model_selection import KFold
     from matplotlib import pyplot
     import itertools
     %matplotlib inline
     import random
     random.seed(42)
```

```
[2]: # Helper function allowing you to export a graph
     def save_fig(fig_id, tight_layout=True, fig_extension="png", resolution=300):
         path = os.path.join(fig_id + "." + fig_extension)
         print("Saving figure", fig_id)
         if tight_layout:
             plt.tight_layout()
         plt.savefig(path, format=fig_extension, dpi=resolution)
[3]: # Helper function that allows you to draw nicely formatted confusion matrices
     def draw_confusion_matrix(y, yhat, classes):
             Draws a confusion matrix for the given target and predictions
             Adapted from scikit-learn and discussion example.
         plt.cla()
         plt.clf()
         matrix = confusion_matrix(y, yhat)
         plt.imshow(matrix, interpolation='nearest', cmap=plt.cm.Blues)
         plt.title("Confusion Matrix")
         plt.colorbar()
         num_classes = len(classes)
         plt.xticks(np.arange(num_classes), classes, rotation=90)
         plt.yticks(np.arange(num_classes), classes)
         fmt = 'd'
         thresh = matrix.max() / 2.
         for i, j in itertools.product(range(matrix.shape[0]), range(matrix.
      \rightarrowshape[1])):
             plt.text(j, i, format(matrix[i, j], fmt),
                      horizontalalignment="center",
                      color="white" if matrix[i, j] > thresh else "black")
         plt.ylabel('True label')
```

1.1 Part 1. Basic Statistics

plt.tight_layout()

plt.show()

plt.xlabel('Predicted label')

```
[4]: hd=pd.read_csv("healthcare-dataset-stroke-data.csv")
[5]: hd.head()
[5]:
          id gender
                       age hypertension heart_disease ever_married \
        9046
                Male 67.0
                                                                Yes
                                                     1
    1 51676 Female 61.0
                                      0
                                                     0
                                                                Yes
    2 31112
                Male 80.0
                                      0
                                                     1
                                                                Yes
```

```
60182 Female
                        79.0
                                                           0
     4
         1665
              Female
                                           1
                                                                       Yes
            work_type Residence_type
                                        avg_glucose_level
                                                              bmi
                                                                    smoking_status
     0
              Private
                                 Urban
                                                    228.69
                                                             36.6
                                                                   formerly smoked
     1
        Self-employed
                                 Rural
                                                    202.21
                                                              NaN
                                                                      never smoked
     2
              Private
                                 Rural
                                                    105.92
                                                             32.5
                                                                       never smoked
     3
              Private
                                 Urban
                                                    171.23
                                                             34.4
                                                                             smokes
                                                    174.12
                                                                      never smoked
        Self-employed
                                 Rural
                                                             24.0
        stroke
     0
             1
     1
             1
     2
             1
     3
             1
     4
             1
[6]: hd.describe()
[6]:
                       id
                                    age
                                         hypertension
                                                        heart_disease
     count
             5110.000000
                           5110.000000
                                           5110.000000
                                                           5110.000000
            36517.829354
                              43.226614
                                                              0.054012
     mean
                                              0.097456
     std
            21161.721625
                              22.612647
                                              0.296607
                                                              0.226063
     min
                67.000000
                               0.080000
                                              0.000000
                                                              0.000000
     25%
            17741.250000
                              25.000000
                                              0.000000
                                                              0.00000
     50%
            36932.000000
                              45.000000
                                              0.000000
                                                              0.000000
     75%
            54682.000000
                              61.000000
                                              0.000000
                                                              0.000000
            72940.000000
                              82.000000
                                              1.000000
                                                              1.000000
     max
            avg_glucose_level
                                         bmi
                                                    stroke
     count
                   5110.000000
                                 4909.000000
                                               5110.000000
                    106.147677
     mean
                                   28.893237
                                                  0.048728
     std
                     45.283560
                                    7.854067
                                                  0.215320
     min
                     55.120000
                                   10.300000
                                                  0.000000
     25%
                     77.245000
                                   23.500000
                                                  0.000000
     50%
                     91.885000
                                   28.100000
                                                  0.00000
     75%
                    114.090000
                                   33.100000
                                                  0.00000
     max
                    271.740000
                                   97.600000
                                                  1.000000
[7]: hd.info()
    <class 'pandas.core.frame.DataFrame'>
    RangeIndex: 5110 entries, 0 to 5109
    Data columns (total 12 columns):
          Column
                              Non-Null Count
                                               Dtype
     0
          id
                              5110 non-null
                                               int64
```

0

0

Yes

3

49.0

```
gender
                       5110 non-null
                                       object
1
2
   age
                       5110 non-null
                                       float64
3
   hypertension
                       5110 non-null
                                       int64
   heart_disease
                      5110 non-null
                                       int64
5
   ever_married
                       5110 non-null
                                       object
   work_type
6
                       5110 non-null
                                       object
7
   Residence_type
                       5110 non-null
                                       object
                                       float64
   avg_glucose_level
                      5110 non-null
                       4909 non-null
                                       float64
                       5110 non-null
   smoking_status
10
                                       object
11 stroke
                       5110 non-null
                                       int64
```

dtypes: float64(3), int64(4), object(5)

memory usage: 479.2+ KB

1.1.1 null values

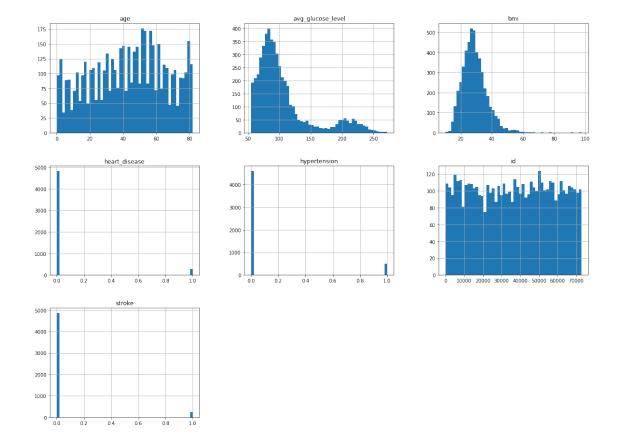
[8]: hd[hd.isnull().any(axis=1)]

[8]:		id	gender	age	hyperten	sion	heart_disease	ever_married	\
	1	51676	Female	61.0		0	0	Yes	
	8	27419	Female	59.0		0	0	Yes	
	13	8213	Male	78.0		0	1	Yes	
	19	25226	Male	57.0		0	1	No	
	27	61843	Male	58.0		0	0	Yes	
		•••							
	5039	42007	Male	41.0		0	0	No	
	5048	28788	Male	40.0		0	0	Yes	
	5093	32235	Female	45.0		1	0	Yes	
	5099	7293	Male	40.0		0	0	Yes	
	5105	18234	Female	80.0		1	0	Yes	
		WO	rk_type	Reside	nce_type	avg_	glucose_level	bmi smoking	_sta ¹

\	${\tt smoking_status}$	bmi	avg_glucose_level	Residence_type	work_type	
	never smoked	NaN	202.21	Rural	Self-employed	1
	Unknown	NaN	76.15	Rural	Private	8
	Unknown	NaN	219.84	Urban	Private	13
	Unknown	NaN	217.08	Urban	Govt_job	19
	Unknown	NaN	189.84	Rural	Private	27
	•••		•••	•••	•••	•••
	formerly smoked	NaN	70.15	Rural	Private	5039
	smokes	NaN	191.15	Urban	Private	5048
	smokes	NaN	95.02	Rural	Govt_job	5093
	smokes	NaN	83.94	Rural	Private	5099
	never smoked	NaN	83.75	Urban	Private	5105

stroke 1 1 8 1

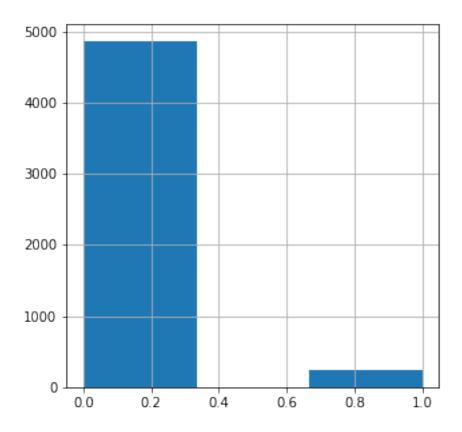
```
13
                 1
      19
                 1
      27
                 1
      5039
                 0
      5048
                 0
      5093
                 0
      5099
                 0
      5105
                 0
      [201 rows x 12 columns]
 [9]: hd['smoking_status'].unique()
 [9]: array(['formerly smoked', 'never smoked', 'smokes', 'Unknown'],
            dtype=object)
[10]: len(hd.loc[hd['smoking_status']=="Unknown"])
[10]: 1544
[11]: len(hd.loc[(hd['smoking_status']=="Unknown") & (hd['bmi'].isnull())])
[11]: 61
[12]: print(hd['ever_married'].unique())
      print(hd['work_type'].unique())
      print(hd['Residence_type'].unique())
     ['Yes' 'No']
     ['Private' 'Self-employed' 'Govt_job' 'children' 'Never_worked']
     ['Urban' 'Rural']
     1.1.2 histogram
[13]: hd.hist(bins=50, figsize=(20,15))
      plt.show()
```



[14]: hd['stroke'].hist(bins=3, figsize=(5,5))
hd['stroke'].value_counts()

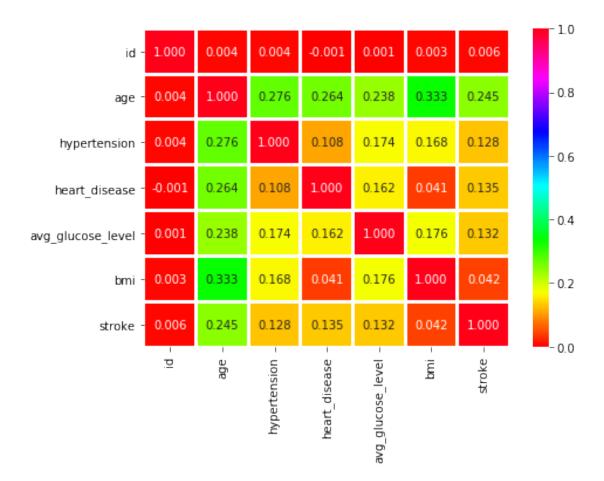
[14]: 0 4861 1 249

Name: stroke, dtype: int64



1.1.3 Correlation

```
[15]: plt.figure(figsize=(7,5))
sns.heatmap(hd.corr(),annot=True,cmap='hsv',fmt='.3f',linewidths=2)
plt.show()
```



1.2 Part 2. Prepare the Data

```
[16]: hd=hd.drop(columns=['id'])
```

1.2.1 Imputation

```
[17]: # bmi Null value --> average
    #hd['bmi'].mean()
    hd=hd.fillna(hd['bmi'].mean())
    hd.head()
```

```
[17]:
                 age hypertension heart_disease ever_married
        gender
                                                                     work_type \
          Male 67.0
                                                                       Private
      0
                                  0
                                                 1
                                                            Yes
      1
        Female 61.0
                                  0
                                                 0
                                                            Yes
                                                                 Self-employed
      2
          Male 80.0
                                  0
                                                 1
                                                            Yes
                                                                       Private
       Female 49.0
                                  0
                                                 0
                                                            Yes
                                                                       Private
      4 Female 79.0
                                  1
                                                 0
                                                            Yes
                                                                 Self-employed
```

```
Residence_type avg_glucose_level
                                           bmi
                                                 smoking_status
                                                                 stroke
0
           Urban
                             228.69 36.600000
                                                formerly smoked
                                                                      1
           Rural
                             202.21 28.893237
1
                                                   never smoked
                                                                      1
           Rural
2
                             105.92 32.500000
                                                   never smoked
                                                                      1
3
           Urban
                             171.23 34.400000
                                                         smokes
                                                                      1
           Rural
                             174.12 24.000000
                                                   never smoked
                                                                      1
```

1.2.2 Augmentation

```
[18]: # bmi * glucose
hd['fat_bsugar']=hd['bmi']*hd['avg_glucose_level']
hd.head()
```

```
[18]:
        gender
                 age hypertension heart_disease ever_married
                                                                   work_type \
          Male 67.0
                                                          Yes
                                                                     Private
                                                1
     1 Female 61.0
                                 0
                                                0
                                                          Yes Self-employed
     2
          Male 80.0
                                 0
                                                1
                                                          Yes
                                                                     Private
     3 Female 49.0
                                 0
                                                0
                                                          Yes
                                                                     Private
     4 Female 79.0
                                                0
                                 1
                                                          Yes Self-employed
```

	${ t Residence_type}$	avg_glucose_level	bmi	smoking_	status	stroke	\
(Urban	228.69	36.600000	formerly	smoked	1	
	1 Rural	202.21	28.893237	never	smoked	1	
2	2 Rural	105.92	32.500000	never	smoked	1	
;	3 Urban	171.23	34.400000		smokes	1	
4	4 Rural	174.12	24.000000	never	smoked	1	

fat_bsugar

- 0 8370.054000
- 1 5842.501436
- 2 3442.400000
- 3 5890.312000
- 4 4178.880000

1.2.3 Pipeline

```
[19]: from sklearn import preprocessing
le = preprocessing.LabelEncoder()
smoke=[]
smoke=le.fit_transform(hd['smoking_status'])
hd['smoking_status']=smoke
```

```
[20]: from sklearn.compose import ColumnTransformer from sklearn.pipeline import Pipeline from sklearn.preprocessing import StandardScaler, OneHotEncoder
```

```
one hot_features=['ever_married','gender','work_type','Residence_type']
      numerical features=['age','bmi','avg_glucose_level','hypertension','heart_disease','smoking_st
      features=numerical_features+one_hot_features
      hd_processing_pipeline=ColumnTransformer([
          ('numerical', StandardScaler(), numerical_features),
          ('one_hot',OneHotEncoder(categories='auto'), one_hot_features)
      1)
      X=hd_processing_pipeline.fit_transform(hd[features])
[21]: y=hd['stroke'].values
     1.2.4 train-test split + balance data
[27]: X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.2,__
       →random state=42)
[38]: unique, counts = np.unique(y_train, return_counts=True)
      print(np.asarray((unique, counts)).T)
     0 3901]
          1 187]]
      Γ
[55]: new_X=[]
      new_y=[]
      tempx=[]
      tempy=[]
      for i in range(len(y_train)):
          if y_train[i] == 1:
              new_X.append(X_train[i])
              new_y.append(y_train[i])
          if y_train[i] == 0:
              tempx.append(X_train[i])
              tempy.append(y_train[i])
      s=np.stack(random.sample(tempx,200))
      s1=[0]*200
      new_X=np.concatenate((new_X,s))
      new_X=np.stack(new_X)
      new_y=np.concatenate((new_y,s1))
      new_y=np.stack(new_y)
```

1.3 Part 3. PCA

1.3.1 Interpret feature importance using regression

```
[40]: from sklearn.feature_selection import SelectKBest, mutual_info_regression,

of_regression

f_score, _ = f_regression(X,y)
discrete_features = np.zeros(X.shape[1])
discrete_features[0:len(hd_processing_pipeline.transformers[0][2])] = 1 #___

observed = Mutual_info_regression(X, y, discrete_features=discrete_features.

observed = Astype('bool_'))

print("Feature \t\t F-score \t\t MI")
for i,feature in enumerate(features):
    print(f"{feature} \t\t {f_score[i]} \t\t {mi[i]}")

X_best = SelectKBest(f_regression,k=10).fit_transform(X, y)
```

```
Feature
                         F-score
                                                  ΜT
                 326.9165678586869
                                                  0.05033611562504792
age
                 7.7597756541479805
                                                  0.007613028848614256
bmi
                                                                   0.0
avg_glucose_level
                                  90.50386961378669
                         84.95354215997183
                                                           0.0
hypertension
heart_disease
                         94.69840601634587
                                                           0.010021060016772942
                         4.043033245970726
                                                           0.0027097772057946834
smoking_status
fat_bsugar
                         81.09226477115658
                                                           0.3852996924907266
                                                           0.01832169725456545
ever_married
                         60.66722965592213
                 60.66722965591385
                                                  0.0
gender
work type
                         0.4162314391342801
                                                           0.015461017511124275
                                                           0.0
Residence_type
                         0.4246250130154117
```

1.3.2 PCA dimensionality reduction

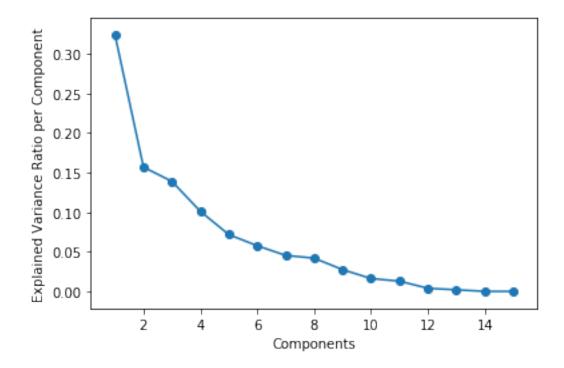
```
[60]: from sklearn.decomposition import PCA
    pca = PCA(n_components=15)
    pc = pca.fit_transform(new_X)

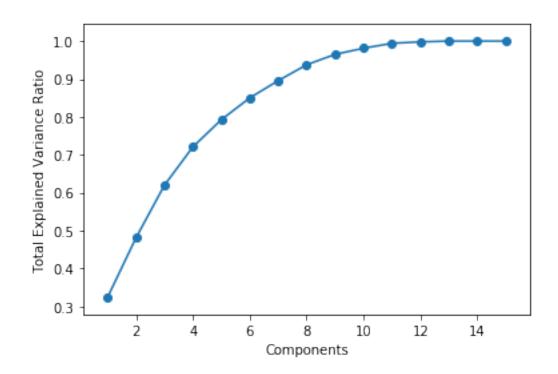
plt.figure()
    plt.plot(np.arange(15)+1,sorted(pca.explained_variance_ratio_,reverse=True))
    plt.scatter(np.arange(15)+1,sorted(pca.explained_variance_ratio_,reverse=True),)
    plt.xlabel("Components")
    plt.ylabel("Explained Variance Ratio per Component")

plt.figure()
    plt.plot(np.arange(15)+1,np.cumsum(pca.explained_variance_ratio_))
    plt.scatter(np.arange(15)+1,np.cumsum(pca.explained_variance_ratio_))
```

```
plt.xlabel("Components")
plt.ylabel("Total Explained Variance Ratio")
```

[60]: Text(0, 0.5, 'Total Explained Variance Ratio')





```
[65]: from sklearn.decomposition import PCA
    pca = PCA(n_components=7)
    pc_train = pca.fit_transform(new_X)
    pc_test=pca.fit_transform(X_test)

[64]: new_X.shape

[64]: (387, 19)

[66]: pc_train.shape

[66]: (387, 7)

[67]: pc_test.shape

[67]: (1022, 7)
```

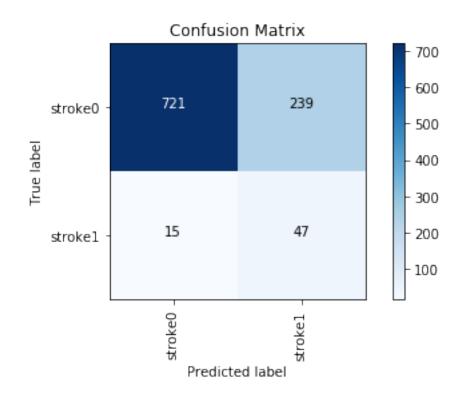
1.4 Part 4. Logistic Regression

```
[79]: train_data_category = new_y
      test data category = y test
      log_reg = LogisticRegression(penalty = 'l1', solver='liblinear')
      log_reg.fit(new_X, new_y)
      predicted = log_reg.predict(X_test)
      score = log_reg.predict_proba(X_test)[:,1]
      print("%-12s %f" % ('Accuracy:', metrics.accuracy_score(test_data_category,_
       →predicted)))
      print("%-12s %f" % ('Precision:', metrics.precision_score(test_data_category, __
      ⇒predicted, labels=None, pos_label=1, average='binary', sample_weight=None)))
      print("%-12s %f" % ('Recall:', metrics.recall_score(test_data_category,__
      ⇒predicted, labels=None, pos_label=1, average='binary', sample_weight=None)))
      print("%-12s %f" % ('F1 Score:', metrics.f1_score(test_data_category,_
       →predicted, labels=None, pos_label=1, average='binary', sample weight=None)))
      print("Confusion Matrix: \n", metrics.confusion_matrix(test_data_category,
      →predicted))
      draw_confusion_matrix(y_test, predicted, ['stroke0', 'stroke1'])
      fpr_log_reg, tpr_log_reg, thresholds = metrics.roc_curve(test_data_category,__
      ⇒score)
      print("Logistic Model Performance Results:\n")
      pyplot.figure(1)
```

```
pyplot.plot(fpr_log_reg, tpr_log_reg, color='orange', lw=1)
pyplot.title("ROC curve with Logistic Regression")
pyplot.xlabel('FPR')
pyplot.ylabel('TPR')
```

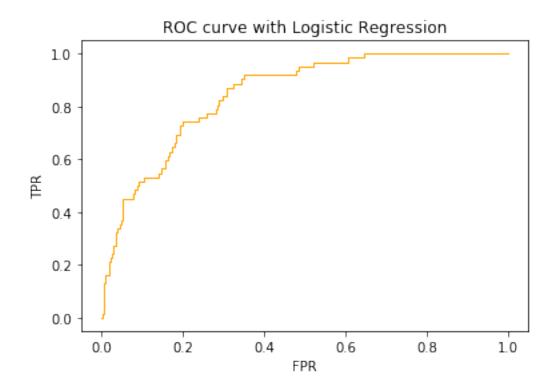
Accuracy: 0.751468
Precision: 0.164336
Recall: 0.758065
F1 Score: 0.270115
Confusion Matrix:

[[721 239] [15 47]]



Logistic Model Performance Results:

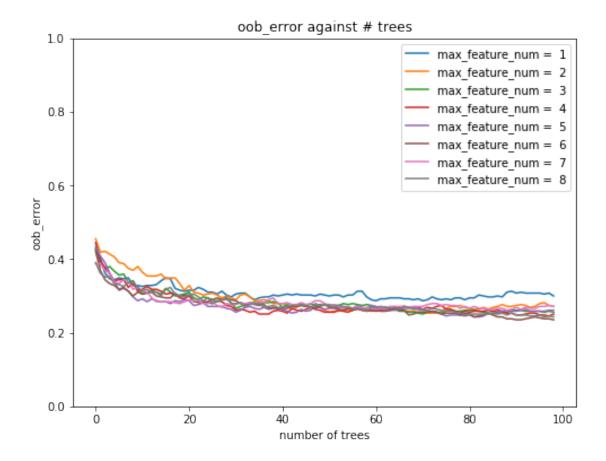
[79]: Text(0, 0.5, 'TPR')



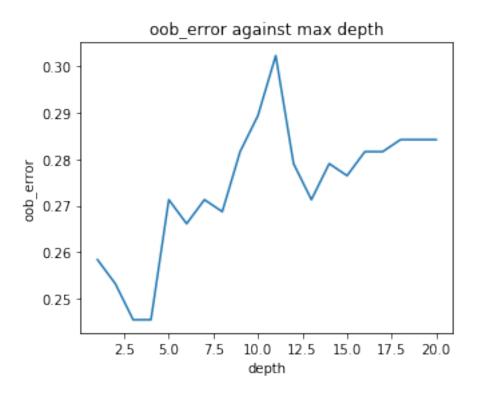
1.5 Part 5. Ensemble (Random Forest)

```
[82]: from sklearn.model_selection import cross_val_predict
      from sklearn.metrics import mean_squared_error
      from sklearn.ensemble import RandomForestClassifier
      import matplotlib.pyplot as plt
      tree_num = np.arange(1, 100) #best tree:15
      max_feature_num = np.arange(1,9) #best feature num:7
      rmse = [[], [], [], [], [],[],[]]
      oob_error = [[], [], [], [], [],[],[]]
      for i in tree_num:
         for j in max_feature_num:
              rfr = RandomForestClassifier(n_estimators = i, max_features = j,__
      →max_depth = 20, bootstrap = True, oob_score = True, random_state = 42)
              rfr.fit(new_X, new_y)
            # rfr_pred = cross_val_predict(rfr, X1, X_test, cv = 10)
              oob_error[j-1].append(1-rfr.oob_score_)
      print (oob_error)
```

```
f = plt.figure()
f.set_figwidth(8)
f.set_figheight(6)
for i in range(8):
    plt.plot(oob_error[i], label = 'max_feature_num = % i' % max_feature_num[i])
plt.title('oob_error against # trees')
plt.xlabel('number of trees')
plt.ylabel('oob error')
plt.ylim([0,1])
plt.legend(loc = 'best')
plt.show()
/Users/zhiyuanchen/anaconda3/lib/python3.7/site-
packages/sklearn/ensemble/_forest.py:523: UserWarning: Some inputs do not have
OOB scores. This probably means too few trees were used to compute any reliable
oob estimates.
  warn("Some inputs do not have OOB scores. "
/Users/zhiyuanchen/anaconda3/lib/python3.7/site-
packages/sklearn/ensemble/ forest.py:528: RuntimeWarning: invalid value
encountered in true divide
 predictions[k].sum(axis=1)[:, np.newaxis])
/Users/zhiyuanchen/anaconda3/lib/python3.7/site-
packages/sklearn/ensemble/_forest.py:523: UserWarning: Some inputs do not have
OOB scores. This probably means too few trees were used to compute any reliable
oob estimates.
  warn("Some inputs do not have OOB scores. "
/Users/zhiyuanchen/anaconda3/lib/python3.7/site-
packages/sklearn/ensemble/_forest.py:528: RuntimeWarning: invalid value
encountered in true_divide
 predictions[k].sum(axis=1)[:, np.newaxis])
/Users/zhiyuanchen/anaconda3/lib/python3.7/site-
packages/sklearn/ensemble/_forest.py:523: UserWarning: Some inputs do not have
OOB scores. This probably means too few trees were used to compute any reliable
oob estimates.
  warn("Some inputs do not have OOB scores. "
/Users/zhiyuanchen/anaconda3/lib/python3.7/site-
packages/sklearn/ensemble/ forest.py:528: RuntimeWarning: invalid value
encountered in true_divide
 predictions[k].sum(axis=1)[:, np.newaxis])
/Users/zhiyuanchen/anaconda3/lib/python3.7/site-
packages/sklearn/ensemble/_forest.py:523: UserWarning: Some inputs do not have
OOB scores. This probably means too few trees were used to compute any reliable
oob estimates.
  warn("Some inputs do not have OOB scores. "
/Users/zhiyuanchen/anaconda3/lib/python3.7/site-
packages/sklearn/ensemble/_forest.py:528: RuntimeWarning: invalid value
```



```
[85]: max_depth_num=np.arange(1,21)
      rmse = np.zeros(20)
      oob_error = np.zeros(20)
      for i in max_depth_num:
          rf_d = RandomForestClassifier(n_estimators = 15, max_features = 7,__
       →max_depth = i, bootstrap = True, oob_score = True, random_state = 42)
          rf_d.fit(new_X, new_y)
          oob_error[i-1]=1-rf_d.oob_score_
      f = plt.figure()
      f.set_figwidth(5)
      f.set_figheight(4)
      plt.plot(max_depth_num,oob_error)
      plt.title('oob_error against max depth')
      plt.xlabel('depth')
      plt.ylabel('oob_error')
      plt.show()
```

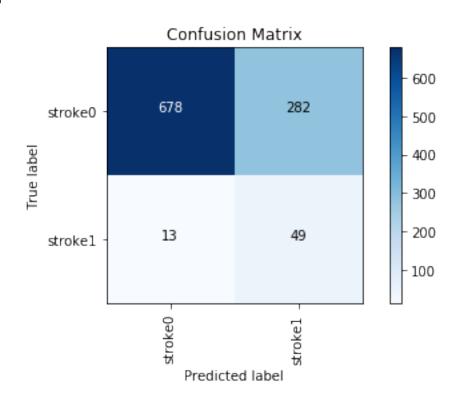


```
[106]: rf=RandomForestClassifier(n_estimators = 10, max_features = 5, max_depth = 3)
       train_data_category = new_y
       test_data_category = y_test
       rf.fit(new_X, new_y)
       predicted = rf.predict(X_test)
       score = rf.predict_proba(X_test)[:,1]
       print("%-12s %f" % ('Accuracy:', metrics.accuracy_score(test_data_category, __
       →predicted)))
       print("%-12s %f" % ('Precision:', metrics.precision_score(test_data_category,__
       →predicted, labels=None, pos_label=1, average='binary', sample_weight=None)))
       print("%-12s %f" % ('Recall:', metrics.recall_score(test_data_category,__
       →predicted, labels=None, pos_label=1, average='binary', sample_weight=None)))
       print("%-12s %f" % ('F1 Score:', metrics.f1_score(test_data_category, __
       →predicted, labels=None, pos_label=1, average='binary', sample_weight=None)))
       print("Confusion Matrix: \n", metrics.confusion_matrix(test_data_category,
       →predicted))
       draw_confusion_matrix(y_test, predicted, ['stroke0', 'stroke1'])
       fpr_log_reg, tpr_log_reg, thresholds = metrics.roc_curve(test_data_category,__
        ⇒score)
```

```
print("Random Forest Model Performance Results:\n")
pyplot.figure(1)
pyplot.plot(fpr_log_reg, tpr_log_reg, color='orange', lw=1)
pyplot.title("ROC curve with Random Forest")
pyplot.xlabel('FPR')
pyplot.ylabel('TPR')
```

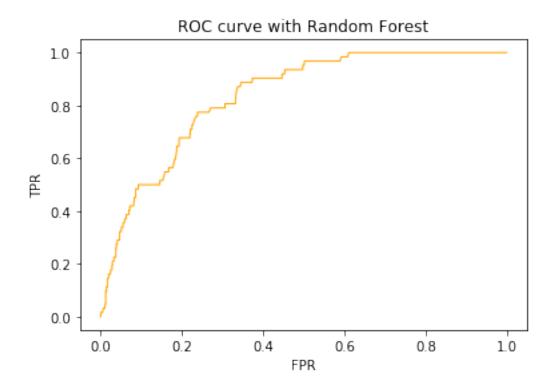
Accuracy: 0.711350 Precision: 0.148036 Recall: 0.790323 F1 Score: 0.249364 Confusion Matrix: [[678 282]

[13 49]]



Random Forest Model Performance Results:

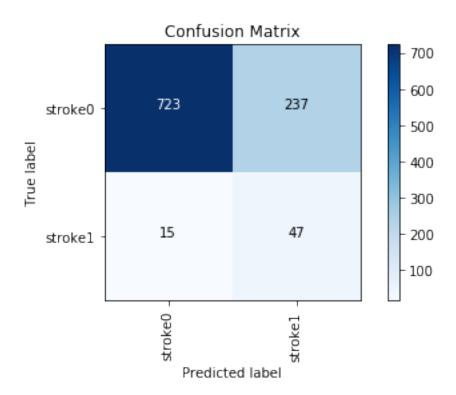
```
[106]: Text(0, 0.5, 'TPR')
```



1.6 Part 6. Neural Net Classifier

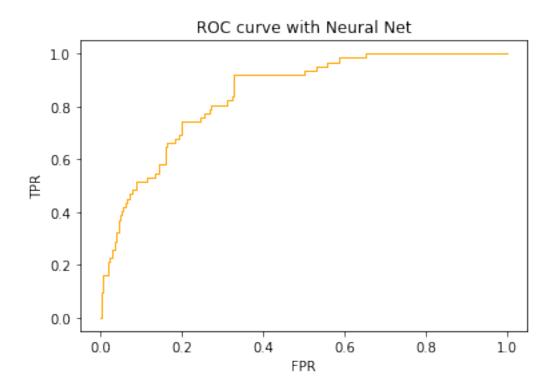
```
predicted = nn.predict(X_test)
score = nn.predict_proba(X_test)[:,1]
print("%-12s %f" % ('Accuracy:', metrics.accuracy_score(test_data_category,__
→predicted)))
print("%-12s %f" % ('Precision:', metrics.precision score(test data category, ...
→predicted, labels=None, pos_label=1, average='binary', sample_weight=None)))
print("%-12s %f" % ('Recall:', metrics.recall_score(test_data_category, __
→predicted, labels=None, pos_label=1, average='binary', sample_weight=None)))
print("%-12s %f" % ('F1 Score:', metrics.f1_score(test_data_category,
→predicted, labels=None, pos_label=1, average='binary', sample_weight=None)))
print("Confusion Matrix: \n", metrics.confusion matrix(test_data_category, ____
→predicted))
draw_confusion_matrix(y_test, predicted, ['stroke0', 'stroke1'])
fpr_log_reg, tpr_log_reg, thresholds = metrics.roc_curve(test_data_category,__
⇒score)
print("Neural Net Model Performance Results:\n")
pyplot.figure(1)
pyplot.plot(fpr_log_reg, tpr_log_reg, color='orange', lw=1)
pyplot.title("ROC curve with Neural Net")
pyplot.xlabel('FPR')
pyplot.ylabel('TPR')
```

Accuracy: 0.753425
Precision: 0.165493
Recall: 0.758065
F1 Score: 0.271676
Confusion Matrix:
[[723 237]
[15 47]]



Neural Net Model Performance Results:

[111]: Text(0, 0.5, 'TPR')



1.7 Part 7. Cross Validation

For an Random Forest our mean accuracy across folds is: 75.96%

```
[122]: kfold = model_selection.KFold(n_splits=10, random_state=42, shuffle=True)

model_kfold = MLPClassifier(alpha= 1e-06, hidden_layer_sizes= 1, solver='lbfgs')
```

```
results_kfold = model_selection.cross_val_score(model_kfold, new_X, new_y, ocv=kfold)

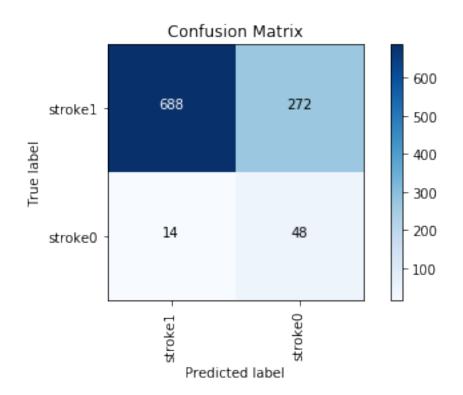
print("For NN our mean accuracy across folds is: %.2f%%" % (results_kfold.omean()*100.0))
```

For NN our mean accuracy across folds is: 75.20%

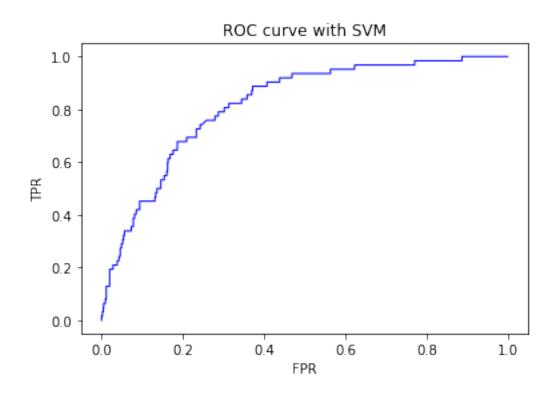
1.8 Part 8. Custom Model (SVM)

```
[116]: svm = SVC(probability=True)
      svm.fit(new_X, new_y)
      testing_result = svm.predict(X_test)
      predicted = svm.predict(X_test)
      score = svm.predict_proba(X_test)
      print("%-12s %f" % ('Accuracy:', metrics.accuracy_score(test_data_category,_
       →predicted)))
      print("%-12s %f" % ('Precision:', metrics.precision score(test data category,
       →predicted, labels=None, pos_label=1, average='binary', sample_weight=None)))
      print("%-12s %f" % ('Recall:', metrics.recall_score(test_data_category,_
        →predicted, labels=None, pos_label=1, average='binary', sample_weight=None)))
      print("%-12s %f" % ('F1 Score:', metrics.f1 score(test data category,
       →predicted, labels=None, pos_label=1, average='binary', sample_weight=None)))
      print("Confusion Matrix: \n", metrics.confusion matrix(test_data_category,
       →predicted))
      draw_confusion_matrix(y_test, predicted, ['stroke1', 'stroke0'])
      print("SVM Model Performance Results:\n")
      fpr_svm, tpr_svm, thresholds = metrics.roc_curve(y_test, score[:, 1],_
       →pos_label=1)
      pyplot.figure(1)
      pyplot.plot(fpr_svm, tpr_svm, color='blue', lw=1)
      pyplot.title("ROC curve with SVM")
      pyplot.xlabel('FPR')
      pyplot.ylabel('TPR')
      pyplot.show()
```

Accuracy: 0.720157
Precision: 0.150000
Recall: 0.774194
F1 Score: 0.251309
Confusion Matrix:
[[688 272]
[14 48]]



SVM Model Performance Results:



1.9 Part 9. Attachment

1.9.1 Attachment of balancing data before splitting (no need to look at it if the above code is sufficient)

```
[126]: #balance dataset
       #data=hd.loc[hd['stroke'] == 0]
       s0 = hd.stroke[hd.stroke.eq(0)].sample(250).index
       s1 = hd.stroke[hd.stroke.eq(1)].sample(249).index
       df = hd.loc[s0.union(s1)]
[127]: one_hot_features=['ever_married','gender','work_type','Residence_type']
       numerical_features=['age','bmi','avg_glucose_level','hypertension','heart_disease','smoking_st
       features=numerical_features+one_hot_features
       hd_processing_pipeline=ColumnTransformer([
           ('numerical', StandardScaler(), numerical_features),
           ('one_hot',OneHotEncoder(categories='auto'), one_hot_features)
       ])
       X1=hd_processing_pipeline.fit_transform(df[features])
       y1=df['stroke'].values
[128]: pca = PCA(n_components=7)
       pc = pca.fit_transform(X1)
[129]: train, test, target, target_test = train_test_split(X1, y1, test_size=0.2,__
       →random state=42)
       pca_train, pca_test, pca_target, pca_target_test = train_test_split(pc, y1,_u
        →test_size=0.2, random_state=42)
      1.9.2 Logistic Regression
```

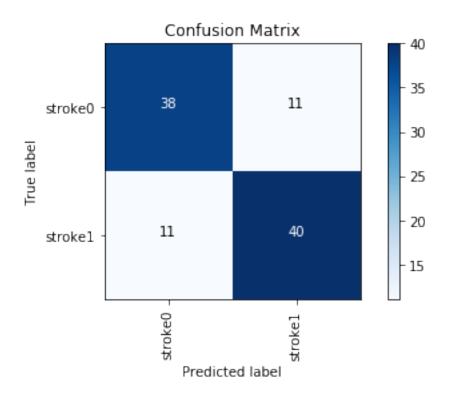
```
[130]: pca_train_data_category = pca_target
    pca_test_data_category = pca_target_test

log_reg = LogisticRegression(penalty = 'l1', solver='liblinear')
    log_reg.fit(pca_train, pca_target)
    pca_predicted = log_reg.predict(pca_test)
    pca_score = log_reg.predict_proba(pca_test)[:,1]
```

```
print("%-12s %f" % ('Accuracy:', metrics.accuracy_score(pca_test_data_category, __
→pca_predicted)))
print("%-12s %f" % ('Precision:', metrics.
→precision_score(pca_test_data_category, pca_predicted, labels=None, ___
→pos_label=1, average='binary', sample_weight=None)))
print("%-12s %f" % ('Recall:', metrics.recall_score(pca_test_data_category,__
→pca_predicted, labels=None, pos_label=1, average='binary',
→sample_weight=None)))
print("%-12s %f" % ('F1 Score:', metrics.f1_score(pca_test_data_category,__
→pca_predicted, labels=None, pos_label=1, average='binary',
→sample_weight=None)))
print("Confusion Matrix: \n", metrics.confusion matrix(pca test_data_category,
→pca_predicted))
draw_confusion_matrix(pca_target_test, pca_predicted, ['stroke0', 'stroke1'])
fpr_log_reg, tpr_log_reg, thresholds = metrics.
→roc_curve(pca_test_data_category, pca_score)
print("Logistic Model Performance Results:\n")
pyplot.figure(1)
pyplot.plot(fpr_log_reg, tpr_log_reg, color='orange', lw=1)
pyplot.title("ROC curve with Logistic Regression")
pyplot.xlabel('FPR')
pyplot.ylabel('TPR')
```

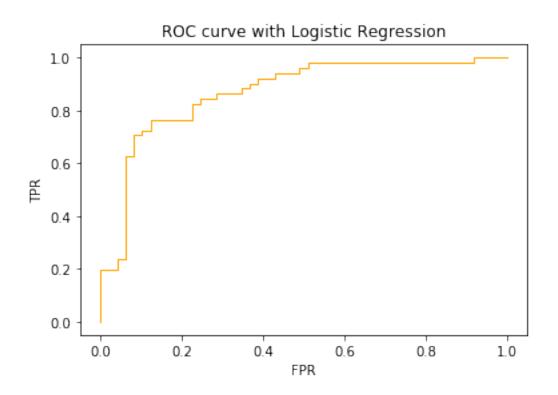
Accuracy: 0.780000
Precision: 0.784314
Recall: 0.784314
F1 Score: 0.784314
Confusion Matrix:

[[38 11] [11 40]]



Logistic Model Performance Results:

[130]: Text(0, 0.5, 'TPR')

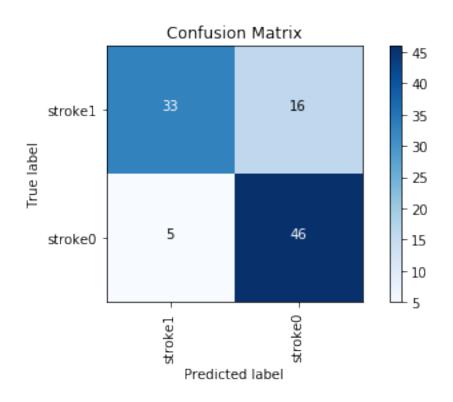


1.9.3 Random Forest

```
[131]: rf=RandomForestClassifier(n_estimators = 15, max_features = 7, max_depth = 3)
       train_data_category = target
       test_data_category = target_test
       rf.fit(train, target)
       predicted = rf.predict(test)
       score = rf.predict_proba(test)[:,1]
       print("%-12s %f" % ('Accuracy:', metrics.accuracy score(test data category, ...
       →predicted)))
       print("%-12s %f" % ('Precision:', metrics.precision_score(test_data_category, __
       →predicted, labels=None, pos_label=1, average='binary', sample_weight=None)))
       print("%-12s %f" % ('Recall:', metrics.recall_score(test_data_category,__
        →predicted, labels=None, pos_label=1, average='binary', sample_weight=None)))
       print("%-12s %f" % ('F1 Score:', metrics.f1_score(test_data_category, __
       →predicted, labels=None, pos_label=1, average='binary', sample_weight=None)))
       print("Confusion Matrix: \n", metrics.confusion_matrix(test_data_category,
       →predicted))
       draw_confusion_matrix(target_test, predicted, ['stroke1', 'stroke0'])
```

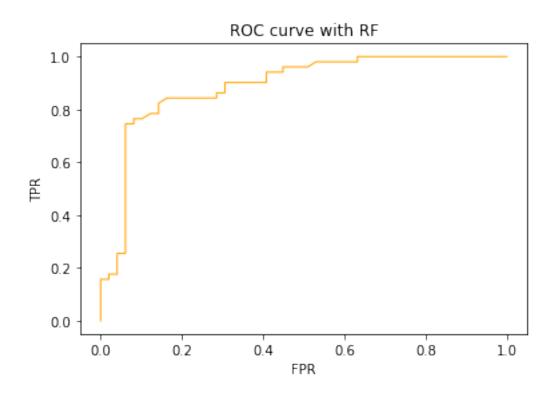
Accuracy: 0.790000
Precision: 0.741935
Recall: 0.901961
F1 Score: 0.814159
Confusion Matrix:

[[33 16] [5 46]]



RF Model Performance Results:

```
[131]: Text(0, 0.5, 'TPR')
```

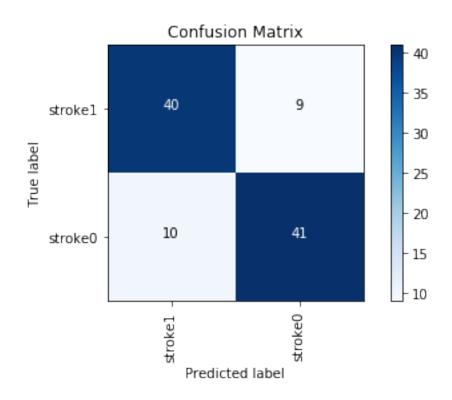


1.9.4 NN

```
[132]: nn=MLPClassifier(alpha= 0.0001, hidden_layer_sizes= 1, solver='lbfgs')
       train_data_category = target
       test_data_category = target_test
       nn.fit(train, target)
       predicted = nn.predict(test)
       score = nn.predict_proba(test)[:,1]
       print("%-12s %f" % ('Accuracy:', metrics.accuracy score(test data category, ...
       →predicted)))
       print("%-12s %f" % ('Precision:', metrics.precision_score(test_data_category,__
       →predicted, labels=None, pos_label=1, average='binary', sample_weight=None)))
       print("%-12s %f" % ('Recall:', metrics.recall_score(test_data_category,__
        →predicted, labels=None, pos_label=1, average='binary', sample_weight=None)))
       print("%-12s %f" % ('F1 Score:', metrics.f1_score(test_data_category, __
       →predicted, labels=None, pos_label=1, average='binary', sample_weight=None)))
       print("Confusion Matrix: \n", metrics.confusion_matrix(test_data_category,
       →predicted))
       draw_confusion_matrix(target_test, predicted, ['stroke1', 'stroke0'])
```

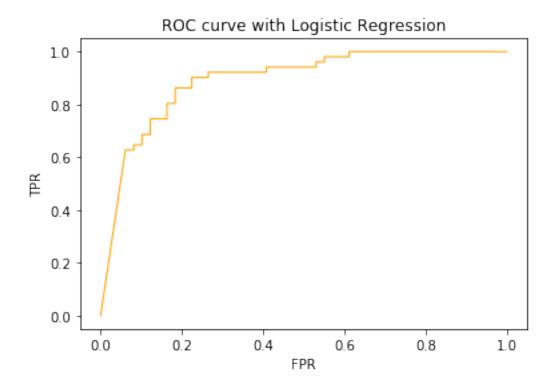
Accuracy: 0.810000
Precision: 0.820000
Recall: 0.803922
F1 Score: 0.811881
Confusion Matrix:

[[40 9] [10 41]]



Logistic Model Performance Results:

```
[132]: Text(0, 0.5, 'TPR')
```



1.9.5 Cross Validation

```
For an Random Forest our mean accuracy across folds is: 70.66% For an NN our mean accuracy across folds is: 73.68%

/Users/zhiyuanchen/anaconda3/lib/python3.7/site-
packages/sklearn/neural_network/_multilayer_perceptron.py:470:
ConvergenceWarning: lbfgs failed to converge (status=1):
```

```
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.
```

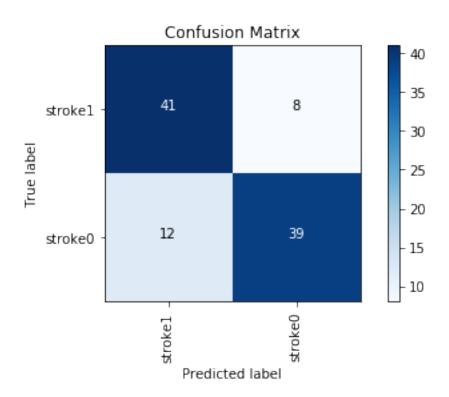
```
Increase the number of iterations (max_iter) or scale the data as shown in:
    https://scikit-learn.org/stable/modules/preprocessing.html
    self.n_iter_ = _check_optimize_result("lbfgs", opt_res, self.max_iter)
```

1.9.6 SVM

```
[138]: from sklearn.svm import LinearSVC
       svm = LinearSVC(C=0.0001,random_state=42,max_iter=10000)
       train data category = target
       test data category = target test
       svm.fit(train, target)
       predicted = svm.predict(test)
       #score = sum.predict_proba(test)[:,1]
       print("%-12s %f" % ('Accuracy:', metrics.accuracy_score(test_data_category, __
       print("%-12s %f" % ('Precision:', metrics.precision_score(test_data_category,__
        →predicted, labels=None, pos_label=1, average='binary', sample_weight=None)))
       print("%-12s %f" % ('Recall:', metrics.recall_score(test_data_category, __
        →predicted, labels=None, pos_label=1, average='binary', sample_weight=None)))
       print("%-12s %f" % ('F1 Score:', metrics.f1 score(test data category,
        →predicted, labels=None, pos_label=1, average='binary', sample_weight=None)))
       print("Confusion Matrix: \n", metrics.confusion matrix(test_data_category,
        →predicted))
       draw_confusion_matrix(target_test, predicted, ['stroke1', 'stroke0'])
       #fpr_log_reg, tpr_log_reg, thresholds = metrics.roc_curve(test_data_category,_
       \rightarrowscore)
       print("Logistic Model Performance Results:\n")
       pyplot.figure(1)
       pyplot.plot(fpr_log_reg, tpr_log_reg, color='orange', lw=1)
       pyplot.title("ROC curve with Logistic Regression")
       pyplot.xlabel('FPR')
       pyplot.ylabel('TPR')
```

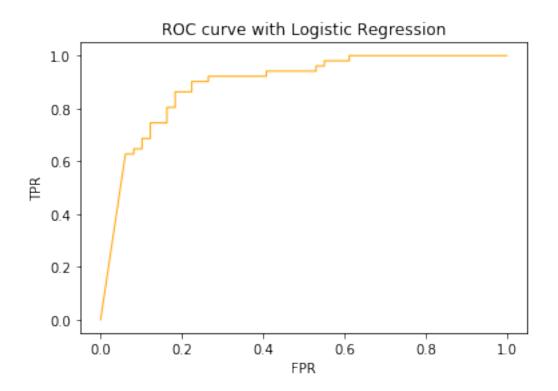
Accuracy: 0.800000
Precision: 0.829787
Recall: 0.764706
F1 Score: 0.795918
Confusion Matrix:
[[41 8]

[12 39]]



Logistic Model Performance Results:

[138]: Text(0, 0.5, 'TPR')



[]:

Final Project CS M148 - Intro to Data Science Spring 2021

Executive Summary

The report summarizes the work done to analyze the stroke data set. It demonstrates the findings provided by data science techniques. Machine learning pipeline is implemented to predict whether a patient has stroke or not, based on the given set of features, including general information such as type of work, as well as medical indicators like average glucose level. Other than the technical part, domain knowledge is also researched to better interpret the results.

Main parts of the project and the details are described to give an overall view:

- Background: in this section, different features are analyzed on an industry level, to evaluate the possible correlations with stroke. The variable values are looked into and domain challenge are found based on the nature of the given data. In this part, the domain knowledge requirement of data science is demonstrated.
- Methodology: this section explains the whole data pipeline process, which includes, exploring basic statistics, data preparation before model application, finding best parameters of machine learning models, implementing different models on the given data, with performance evaluation using metrics and other techniques. Best model is found and results are shown.
- Results: this section would present the performance of different models in clean and professional visualization. The models are evaluated with different metrics and scores are shown in tables.
- Discussion: based on the found results, with the feature analysis, the domain knowledge can be better interpreted. In this section, the analytical results are evaluated, as in why are the models performing in the certain manners, what can be told from the parameter values, as well as why and how they are acting this way. The ways to better prepare for the data, and recommendations on what can be done for future analytical work are given for the UCLA hospital.
- Conclusion: a summary of the overall project

Key findings during the project and the main challenge encountered and solved are:

- Data set: the feature given are good indicators of stroke, but they are very general and lack of depth. This can post challenge to make accurate predictions. The models can't achieve high result based on the nature of limited information.
- Data science techniques: several challenges are encountered as the data is being prepared. 1) the given data is imbalanced, with the patient not having stroke significantly higher than the patient with stroke. This can make the data skewed towards a non stroke prediction, to solve this, the data can be manually balanced. However, models would have different performance based on when to balance the data, after splitting or before, and this is addressed in the report. 2) It is observed that the model would have a good recall performance, however the precision is low in general, which indicates a high false positive rate. Patient predicted to have stroke can be double checked. The reason of this type of model performance results from the way the data is balanced. As we arbitrarily balance the training data, which isn't a good representation of the real population, the model would be biased. 3) It is also observed that the hyperparameters of our model is of low values, which means that the given data isn't complex and doesn't have much to dig into. This would be reflected in the discussion as for suggestion given to the UCLA hospital.

Background

The provided features and their possible reasoning of correlation to the stroke likelihood are:

Feature	Meaning	Link
age	Age of patient	Stroke is more likely to happen with higher age
bmi	Body Mass Index	Physical health and lifestyle
avg glucose level	Blood Sugar Level	Physical health and eating habits
hypertension	Has or Not	Blood pressure, highly related to the cause of stroke
heart disease	Has or Not	Highly related to the cause of stroke
smoking status	Smoking history	Health condition
ever married	Yes or No	Lifestyle, life history, happiness and stress
gender	Male, Female, or Other	Contribution of biological difference
work type	Different type of work	Working hour, nature, indicates stress level
residence type	Rural or Urban	Indicates different lifestyle and stress level

Table 1: Feature Analysis

From the interpretation of the given features, both general information and more correlated features all can be good indicators of determining stroke. However, there are limitations with the data given. For example, the feature work type, is only of different values like government job, child, self employed, never worked... while in real life, there are more precise and comprehensive ways of categorization. The provided information on hypertention and heart disease is also shallow, if yes, how severe? When it started? And other more detailed information could be provided.

The nature of the data set also post domain challenges. For example, the values we are given are too general, the amount of data is not enough to make in depth analysis. We would process the data and apply different machine learning models to find out more.

Methodology

Basic Statistics

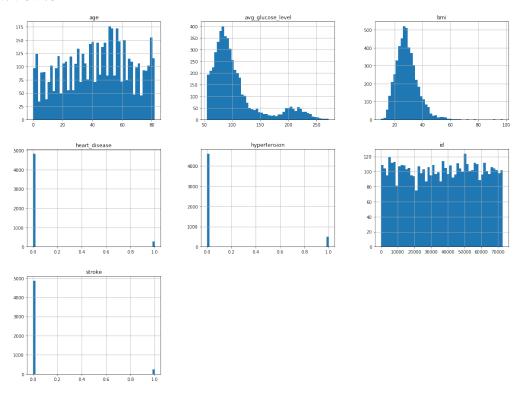


Figure 1: Histogram of Data

The dataset given consists of several features and the label corresponding to whether one has stroke or not. It has categorical features like: gender, ever married, work type, residence type, smoking status. One hot features such as hypertension and heart disease, and numerical features like bmi, average glucose level, age. There are 201 data of null values in bmi.

The histogram provides a good sense on the distribution of some feature values:

From here, it can be seen that the target variable stroke, is unbalanced, which would be processed in the later steps.

The correlation matrix offers insight into the correlations between features and the label:

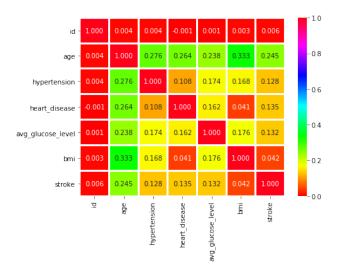


Figure 2: Correlation Matrix

From the graph, it can be seen that the feature id is not useful for our dataset, which satisfies the common sense. It can also be confirmed from the histogram above, where the distribution of this feature indicates there's no difference among all data.

Age, hypertension, heart disease, glucose level all are good indicators to determine stroke. The feature age also shares colinearities among other features.

Data Preparation

From the statistics earlier, the feature id would be dropped.

The imputation strategy for the lost bmi value is to fill with the mean bmi value. This is the best way than other methods such as dropping rows and deleting feature, as there's only a small portion of the bmi data loss, by filling the blanks we can retain other useful information. The average bmi value is safe and comparatively accurate. The data is normally distributed, which can be inferred from histogram as well as a domain knowledge of the general population. Thus imputing it with the mean value would be a useful solution.

The augmentation method is to feature cross over bmi and average glucose level. It is inferred from professional knowledge, as bmi means the body fatness and the glucose level relfects the blood sugar level. These two features are closely related, and thus can be augmented to enrich the data set information.

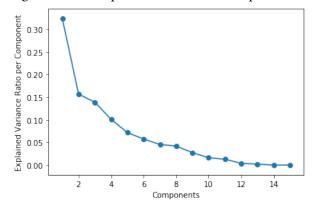
The data strategy of scaling and pipelining are as follows:

- smoking status: this feature includes formerly smoked, never smoked, smokes and unknown. The values have certain hierarchy in between, and thus label encoding is chosen.
- Other categorical features, ever married, work type, residence type, are all variables of low dimensionality. Thus one hot encoding would best represent them. OHE shows the independence between the values.
- A standard scaler is fed into the numerical values, to make them of unit mean and variance and thus prevent data skewing. One hot encoder is pipelined for the categorical features mentioned above.

Two different methods, balancing dataset before or after splitting into training and testing set, are performed for this project. Regarding to different order of split and balance, the model performance would be different. It is said that splitting before balancing would produce a more reliable result. The report would discuss model performance under both ways.

PCA

Principle Component Analysis is implemented to solve the high dimensionality of the dataframe. PCA is used to reduce the complexity of the dataframe. It would determined the most significant components by demonstrating how one component relates to the explanation of the variance. We can see this function from the graph:



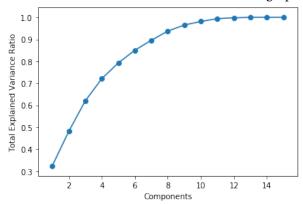


Figure 3: Explained Variance

Figure 4: Total Explained Variance

It can be seen that the first five components can explain a large portion of the variance in the data. And as the number of components increased, total explained variance ratio tends to reach one hundred percent. After testing around different values, number of components of seven is chosen for the PCA, which can have a good grasp of explaining the variance.

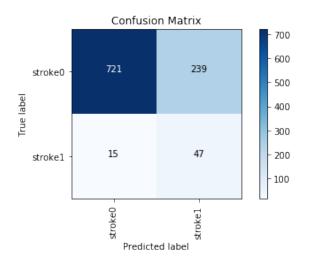
Logistic Regression

Before applying the logistic regression model, we would first interpret feature importance using mutual information regression. The corresponding score is as follows:

Feature	F-score	MI
age	326.92	0.050
bmi	7.76	0.008
avg glucose level	90.50	0.0
hypertension	84.95	0.0
heart disease	94.70	0.010
smoking status	4.04	0.003
fat bsugar	81.09	0.038
ever married	60.67	0.018
gender	60.67	0.0
work type	0.42	0.015
residence type	0.42	0.0

Table 2: Feature scores for the dataset

We then apply the L1 regularization on the model. We received the resulting confusion matrix and ROC curve: (the resulting performance is included in the Result Section in the report)



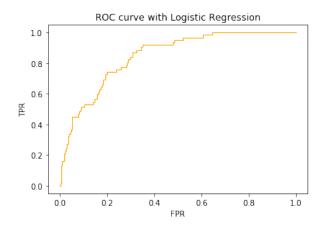
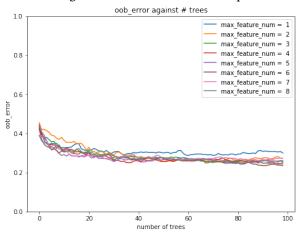


Figure 5: Confusion Matrix

Figure 6: ROC Curve

Random Forest

To find the best parameters for the Random Forest Model, we would first sweep the values for the hyperparameter number of estimators and maximum number of features, which means the number of trees and features. The resulting OOB error across different parameter values are as follow:



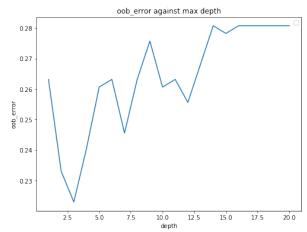


Figure 7: Find Estimator Num and Max Feature

Figure 8: Find Max Depth

It can be seen that number of estimator of 15, with 7 max features achieve a lowest error. Based on this result, we would then find the value for another paramter maximum depth, which is the depth that the tree would dive into. From the resulting OOB error graph, we can see that a max depth of 3 is sufficient. The resulting model performance are:

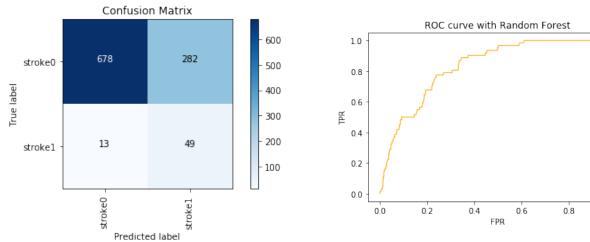


Figure 9: Confusion Matrix

Figure 10: ROC Curve

1.0

Neural Net

Run a grid search on the parameter alpha and hidden layer size to find the best parameter for the neural net classifier. An alpha of 1e-6 and hidden layer size 1 has the best performance.

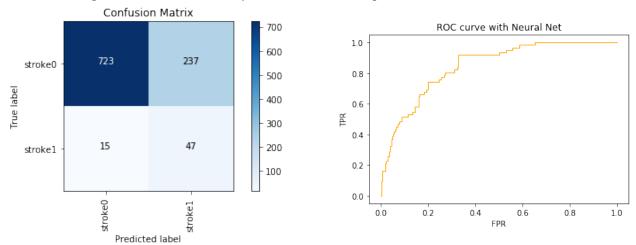


Figure 11: Confusion Matrix

Figure 12: ROC Curve

Cross Validation

For an Random Forest our mean accuracy across folds is: 75.96% For NN our mean accuracy across folds is: 75.20%

Custom Model

Applying SVM for the data set, we have the performance as below:

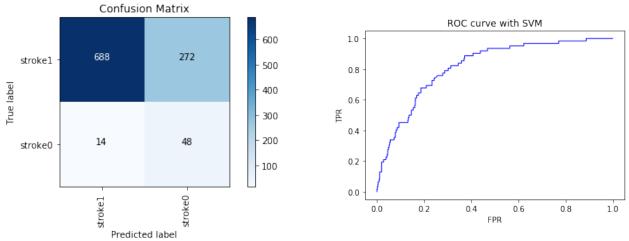


Figure 13: Confusion Matrix

Figure 14: ROC Curve

Results

The results from the different models from the above section are:

	Logistic Regression	Random Forest	Neural Net	SVM
Accuracy	0.751468	0.711350	0.753425	0.720157
Precision	0.164336	0.148036	0.165493	0.150000
Recall	0.758065	0.790323	0.758065	0.774194
F1 Score	0.270115	0.249364	0.271676	0.251309
Parameters	L1, 'liblinear'	n estimators=10 max depth=3 max features=5	alpha=1e-6 hidden layer=1	

Table 3: Performance of Different Models

The best performing model is the logistic regression model, with an f1 score of 0.270115. It's mentioned in the former section that two different methods of data preparation was implemented. If the data is balanced before splitting, the overall score would be higher. This method is less reliable as it doesn't provide a good insight to the real world data, but it would still be attached here for reference. The corresponding result from the differently preprocessed data with the same methodology is: The random forest

	Logistic Regression	Random Forest	Neural Net	SVM
Accuracy	0.810000	0.830000	0.790000	0.770000
Precision	0.807692	0.793103	0.758621	0.780000
Recall	0.823529	0.901961	0.862745	0.764706
F1 Score	0.815534	0.844037	0.807449	0.772277
Parameters	L1, 'liblinear'	n estimators=15 max depth=3 max features=7	alpha=0.0001 hidden layer=1	

Table 4: Performance of Different Models (processed data2)

model performs best under this condition.

Discussion

The data processed in the form of splitting after balancing achived good performance in general. However, it doesn't provide good indication to the real world data. The models applied with the processed data of splitting first then balancing, shows a high recall value in all, and low precision value. While precision means the correct predictions among all, and recall means the correct predictions retrieved from all suppose-to-be positive predictions, the true positive rate is high, and false positive rate is high. The models would very likely to predict patient with no stroke as having stroke. It makes sense as the way our models are trained reflects a problem caused by the arbitrarily balanced data, that the data is likely to be skewed. Several recommendations can be made for UCLA hospital's future analytical work:

- From our models such as random forest, the best parameters are of low values. This indicates that the data set doesn't have in depth insight into the relationship between features given and the target value stroke. Thus it can be larger in quantity and more features of better professional value can be looked into, rather than a general basic information as provided.
- As the feature such as average glucose level is highly correlated with our target label, similar features regarding heart health status and blood index can be looked into. General information like the type of work that indicates stress level can also be served as qualitative measurements.
- If UCLA hospital were to incorporate our models, it is important to mention that a high false positive rate is an issue. Patients are suggested to be double checked based on an overall indicator.

Conclusion

In this project, we are given the dataframe of basic information of individuals with stroke or not. A machine learning pipeline is produced, several different models are incorporated to predict whether one has stroke or not based on the relevant features.

The steps are as follows: basic statistics are run first to gain insight into the provided data, then based on the findings, appropriate data processing techniques are chose, for example, useless features are dropped, missing values are imputed, and new feature are added using augmentation method. After encoding and scaling the data, into the form that can be best fed into the machine learning models, it is then split into training and testing set. Based on the imbalanced nature of our data, the training data is balanced to prevent data skewing. PCA is used to decrease data dimensionality, then several models, logistic regression, random forest, neural net, and SVM are assigned with its best parameters and their performance was compared.

In this project, we received industrial level real world data. We examined them, and used data science knowledge to solve for the domain challenge. Future work that can be done is also discussed to offer insights for the UCLA hospital.