```
In [1]: # Diabetes Prediction Using Machine Learning
In [3]: # importing the necessary Libraries
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import seaborn as sns
sns.set()
import warnings
warnings.filterwarnings('ignore')
%matplotlib inline
```

Basic Data Science and ML Pipeline

```
In [4]:
          #Loading the dataset
          diabetes_data = pd.read_csv('diabetes.csv')
          #Print the first 5 rows of the dataframe.
          diabetes_data.head()
                                                 SkinThickness Insulin BMI DiabetesPedigreeFunction
Out[4]:
             Pregnancies Glucose
                                  BloodPressure
          0
                      6
                                                                                                0.627
                             148
                                             72
                                                           35
                                                                    0
                                                                       33.6
          1
                              85
                                                           29
                                                                       26.6
                                                                                                0.351
                                             66
          2
                      8
                                                            0
                             183
                                             64
                                                                       23.3
                                                                                                0.672
                                                                    0
          3
                              89
                                             66
                                                           23
                                                                   94
                                                                       28.1
                                                                                                0.167
                      0
                             137
                                             40
                                                           35
                                                                  168 43.1
                                                                                                2.288
```

Basic EDA and statistical analysis

```
In [7]:
        diabetes_data.info(verbose=True)
        <class 'pandas.core.frame.DataFrame'>
        RangeIndex: 768 entries, 0 to 767
        Data columns (total 9 columns):
         #
            Column
                                      Non-Null Count Dtype
            -----
                                      -----
         0
            Pregnancies
                                      768 non-null
                                                     int64
                                      768 non-null
         1
            Glucose
                                                     int64
            BloodPressure
                                      768 non-null int64
            SkinThickness
                                      768 non-null int64
            Insulin
                                      768 non-null
                                                   int64
         5
             BMI
                                      768 non-null
                                                     float64
         6
             DiabetesPedigreeFunction 768 non-null
                                                     float64
         7
                                      768 non-null
                                                     int64
             Age
                                      768 non-null
                                                     int64
             Outcome
        dtypes: float64(2), int64(7)
        memory usage: 54.1 KB
```

DataFrame.describe() method generates descriptive statistics that summarize the central tendency, dispersion and shape of a dataset's distribution, excluding NaN values. This method tells us a lot of things about a dataset. One important thing is that the describe()

method deals only with numeric values. It doesn't work with any categorical values. So if there are any categorical values in a column the describe() method will ignore it and display summary for the other columns unless parameter include="all" is passed.

Now, let's understand the statistics that are generated by the describe() method:

- count tells us the number of NoN-empty rows in a feature.
- mean tells us the mean value of that feature.
- std tells us the Standard Deviation Value of that feature.
- min tells us the minimum value of that feature.
- 25%, 50%, and 75% are the percentile/quartile of each features. This quartile information helps us to detect Outliers.
- max tells us the maximum value of that feature.

count 768.0000000 768.0000000 768.000000 768.000000 768.000000 768.000000 768.0000000 768.0000000 768.0000000 768.0000000 768.0000000 768.00000000 768.000000000 768.0000000 768.0000000 768.0000000 768.0000000 768.0000000	petesPec								
mean 3.845052 120.894531 69.105469 20.536458 79.799479 31.992578 std 3.369578 31.972618 19.355807 15.952218 115.244002 7.884160 min 0.000000 0.000000 0.000000 0.000000 0.000000 0.000000 25% 1.000000 99.000000 62.000000 0.000000 0.000000 27.300000 50% 3.000000 117.000000 72.000000 23.000000 30.500000 32.000000 75% 6.000000 140.250000 80.000000 32.000000 127.250000 36.600000 max 17.000000 199.000000 122.000000 99.000000 846.000000 67.100000	•								
std 3.369578 31.972618 19.355807 15.952218 115.244002 7.884160 min 0.000000 0.000000 0.000000 0.000000 0.000000 0.000000 25% 1.000000 99.000000 62.000000 0.000000 0.000000 27.300000 50% 3.000000 117.000000 72.000000 23.000000 30.500000 32.000000 75% 6.000000 140.250000 80.000000 32.000000 127.250000 36.600000 max 17.000000 199.000000 122.000000 99.000000 846.000000 67.100000	•								
min 0.000000 0.000000 0.000000 0.000000 0.000000 0.000000 0.000000 0.000000 0.000000 27.300000 27.300000 50% 3.000000 117.000000 72.000000 23.000000 30.500000 32.000000 32.000000 32.000000 36.600000 max 17.000000 199.000000 122.000000 99.000000 846.000000 67.100000 67.100000 4<	•								
25% 1.000000 99.000000 62.000000 0.000000 0.000000 27.300000 50% 3.000000 117.000000 72.000000 23.000000 30.500000 32.000000 75% 6.000000 140.250000 80.000000 32.000000 127.250000 36.600000 max 17.000000 199.000000 122.000000 99.000000 846.000000 67.100000 In [9]: diabetes_data.describe().T # creating the trsnspose of the description of the descript	•								
50% 3.000000 117.000000 72.000000 23.000000 30.500000 32.000000 75% 6.000000 140.250000 80.000000 32.000000 127.250000 36.600000 max 17.000000 199.000000 122.000000 99.000000 846.000000 67.100000 In [9]: diabetes_data.describe().T # creating the trsnspose of the description o	•								
75% 6.000000 140.250000 80.000000 32.000000 127.250000 36.600000 max 17.000000 199.000000 122.000000 99.000000 846.000000 67.100000 In [9]: diabetes_data.describe().T # creating the trsnspose of the description of the de	•								
max 17.000000 199.000000 122.000000 99.000000 846.000000 67.100000 In [9]: diabetes_data.describe().T # creating the trsnspose of the description	>								
In [9]: diabetes_data.describe().T # creating the trsnspose of the description of the	>								
	•								
	,								
Out[9]: count mean std min 25% 50%	In [9]: diabetes_data.describe().T # creating the trsnspose of the description of the Data								
	75%								
Pregnancies 768.0 3.845052 3.369578 0.000 1.00000 3.0000 6.00	0000								
Glucose 768.0 120.894531 31.972618 0.000 99.00000 117.0000 140.25	5000 19								
BloodPressure 768.0 69.105469 19.355807 0.000 62.00000 72.0000 80.00	0000 17								
SkinThickness 768.0 20.536458 15.952218 0.000 0.00000 23.0000 32.00	0000								
Insulin 768.0 79.799479 115.244002 0.000 0.00000 30.5000 127.25	5000 84								
BMI 768.0 31.992578 7.884160 0.000 27.30000 32.0000 36.60	0000								
DiabetesPedigreeFunction 768.0 0.471876 0.331329 0.078 0.24375 0.3725 0.62	2625								
Age 768.0 33.240885 11.760232 21.000 24.00000 29.0000 41.00	0000 {								
Outcome 768.0 0.348958 0.476951 0.000 0.00000 0.0000 1.00	2000								
)000								

The Question creeping out of this summary

Can minimum value of below listed columns be zero (0)?

On these columns, a value of zero does not make sense and thus indicates missing value.

Following columns or variables have an invalid zero value:

- 1. Glucose
- 2. BloodPressure
- 3. SkinThickness
- 4. Insulin
- 5. BMI

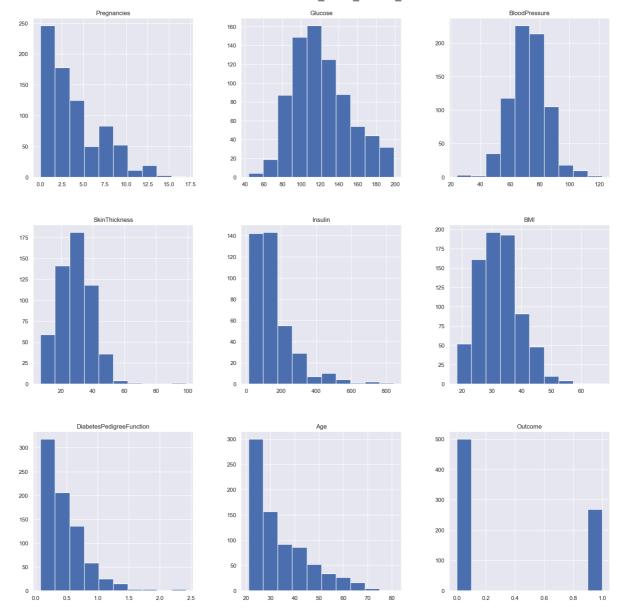
It is better to replace zeros with nan since after that counting them would be easier and zeros need to be replaced with suitable values

```
diabetes_data_copy = diabetes_data.copy(deep = True) # creating the copy of the dat
In [10]:
          # replacing the 0 values with Nan
          diabetes_data_copy[['Glucose','BloodPressure','SkinThickness','Insulin','BMI']] = c
          ## showing the count of Nans
          print(diabetes_data_copy.isnull().sum())
         Pregnancies
                                        0
                                        5
         Glucose
         BloodPressure
                                       35
         SkinThickness
                                      227
         Insulin
                                      374
         BMI
                                       11
         DiabetesPedigreeFunction
                                        0
                                        0
         Age
         Outcome
                                        0
         dtype: int64
 In [ ]:
```

To fill these Nan values the data distribution needs to be understood

```
In [11]: p = diabetes_data_copy.hist(figsize = (20,20))
```

Classification model Diabtes data



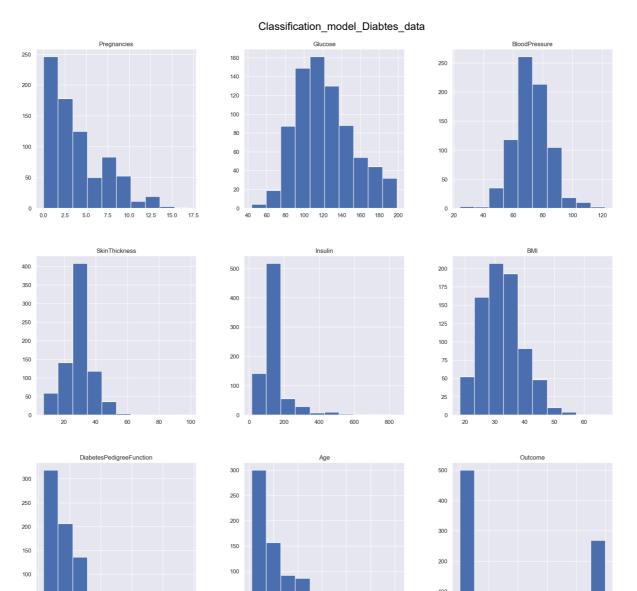
Aiming to impute nan values for the columns in accordance with their distribution

```
diabetes_data_copy['Glucose'].fillna(diabetes_data_copy['Glucose'].mean(), inplace
In [12]:
          diabetes_data_copy.isna().sum()
                                        0
         Pregnancies
Out[12]:
         Glucose
                                        0
                                       35
         BloodPressure
         SkinThickness
                                      227
         Insulin
                                      374
         BMI
                                       11
         DiabetesPedigreeFunction
                                        0
         Age
                                        0
         Outcome
                                        0
         dtype: int64
In [13]:
         diabetes_data_copy['BloodPressure'].fillna(diabetes_data_copy['BloodPressure'].mear
          diabetes data copy.isna().sum()
```

Finally we have imputated all the missing values

Plotting after Nan removal

```
In [17]: p = diabetes_data_copy.hist(figsize = (20,20))
```



Skewness

A *left-skewed distribution* has a long left tail. Left-skewed distributions are also called negatively-skewed distributions. That's because there is a long tail in the negative direction on the number line. The mean is also to the left of the peak.

A *right-skewed distribution* has a long right tail. Right-skewed distributions are also called positive-skew distributions. That's because there is a long tail in the positive direction on the number line. The mean is also to the right of the peak.

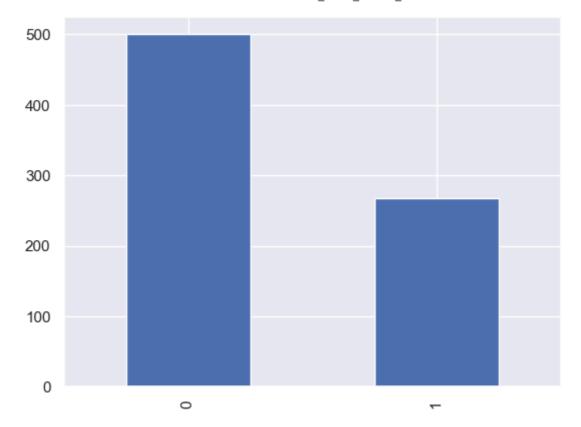
to learn more about skewness

https://www.statisticshowto.datasciencecentral.com/probability-and-statistics/skewed-distribution/

In [18]: ## observing the shape of the data
diabetes_data.shape

```
Out[18]: (768, 9)
```

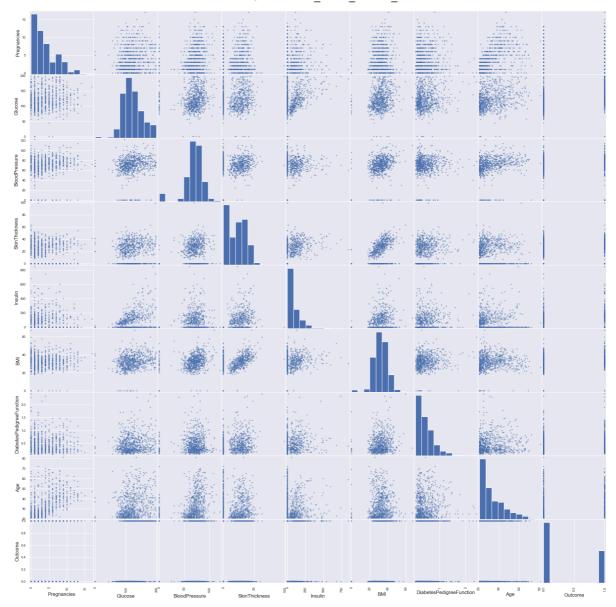
```
In [19]:
        diabetes_data.info()
         <class 'pandas.core.frame.DataFrame'>
         RangeIndex: 768 entries, 0 to 767
         Data columns (total 9 columns):
            Column
                                        Non-Null Count Dtype
          0 Pregnancies
                                        768 non-null
                                                        int64
          1
              Glucose
                                        768 non-null
                                                        int64
              BloodPressure
                                        768 non-null
          2
                                                        int64
              SkinThickness
                                        768 non-null int64
             Insulin
                                        768 non-null int64
          4
          5
              BMI
                                        768 non-null float64
              DiabetesPedigreeFunction 768 non-null
                                                        float64
          6
          7
                                        768 non-null
                                                        int64
          8
              Outcome
                                        768 non-null
                                                        int64
         dtypes: float64(2), int64(7)
         memory usage: 54.1 KB
        diabetes_data.dtypes
In [20]:
         Pregnancies
                                       int64
Out[20]:
         Glucose
                                       int64
         BloodPressure
                                       int64
         SkinThickness
                                       int64
         Insulin
                                       int64
         BMI
                                     float64
         DiabetesPedigreeFunction
                                     float64
                                       int64
         Age
         Outcome
                                       int64
         dtype: object
In [22]: ## checking the balance of the data by plotting the count of outcomes by their valu
         color_wheel = {1: "#0392cf",
                        2: "#7bc043"}
         colors = diabetes data["Outcome"].map(lambda x: color wheel.get(x + 1))
         print(diabetes data.Outcome.value counts())
         p=diabetes_data.Outcome.value_counts().plot(kind="bar")
         0
              500
         1
              268
         Name: Outcome, dtype: int64
```



The above graph shows that the data is biased towards datapoints having outcome value as 0 where it means that diabetes was not present actually. The number of non-diabetics is almost twice the number of diabetic patients

Scatter matrix of uncleaned data

```
In [23]: from pandas.plotting import scatter_matrix
p=scatter_matrix(diabetes_data,figsize=(25, 25))
```

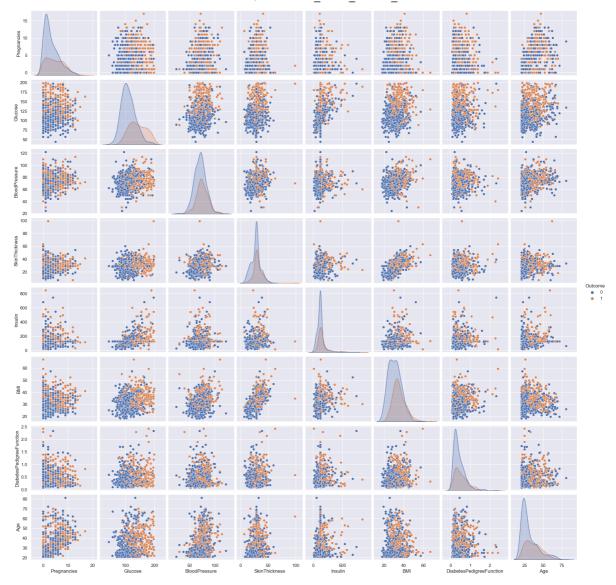


The pairs plot builds on two basic figures, the histogram and the scatter plot. The histogram on the diagonal allows us to see the distribution of a single variable while the scatter plots on the upper and lower triangles show the relationship (or lack thereof) between two variables.

For Reference: https://towardsdatascience.com/visualizing-data-with-pair-plots-in-python-f228cf529166

Pair plot for clean data

In [24]: p=sns.pairplot(diabetes_data_copy, hue = 'Outcome')

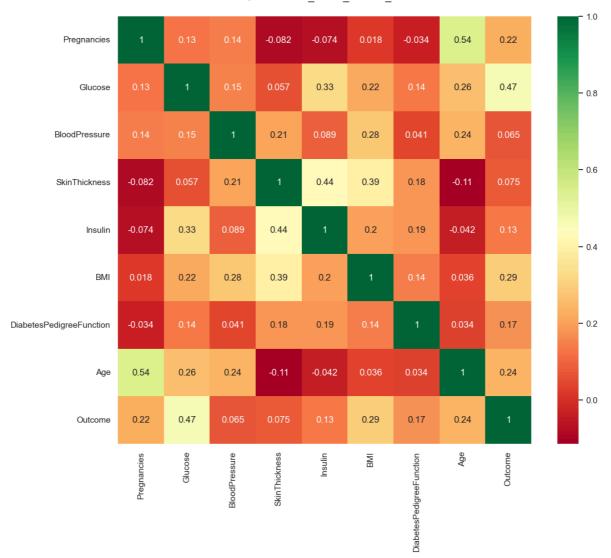


Pearson's Correlation Coefficient: helps you find out the relationship between two quantities. It gives you the measure of the strength of association between two variables. The value of Pearson's Correlation Coefficient can be between -1 to +1. 1 means that they are highly correlated and 0 means no correlation.

A heat map is a two-dimensional representation of information with the help of colors. Heat maps can help the user visualize simple or complex information.

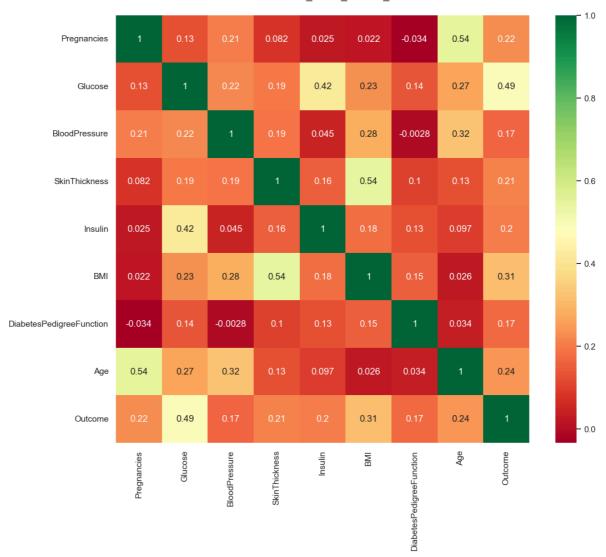
Heatmap for unclean data

```
In [25]: plt.figure(figsize=(12,10)) # on this line I just set the size of figure to 12 by
p=sns.heatmap(diabetes_data.corr(), annot=True,cmap ='RdYlGn') # seaborn has very
```



Heatmap for clean data

In [26]: plt.figure(figsize=(12,10)) # on this line I just set the size of figure to 12 by
p=sns.heatmap(diabetes_data_copy.corr(), annot=True,cmap ='RdYlGn') # seaborn has



Scaling the data

data Z is rescaled such that $\mu = 0$ and $\sigma = 1$, and is done through this formula:

$$z=rac{x_i-\mu}{\sigma}$$

to learn more about scaling techniques

https://medium.com/@rrfd/standardize-or-normalize-examples-in-python-e3f174b65dfc https://machinelearningmastery.com/rescaling-data-for-machine-learning-in-python-with-

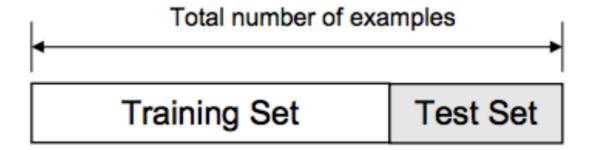
scikit-learn/

```
# dataframe before transformation
In [27]:
           diabetes_data_copy.head()
                                                  SkinThickness Insulin BMI DiabetesPedigreeFunction
Out[27]:
             Pregnancies Glucose
                                   BloodPressure
          0
                       6
                             148.0
                                            72.0
                                                                  125.0
                                                           35.0
                                                                        33.6
                                                                                                 0.627
          1
                              85.0
                                                           29.0
                                                                  125.0
                                                                       26.6
                                                                                                 0.351
                                             66.0
          2
                       8
                                                           29.0
                                                                  125.0 23.3
                             183.0
                                            64.0
                                                                                                 0.672
                              89.0
                                            66.0
                                                           23.0
                                                                   94.0
                                                                        28.1
                                                                                                 0.167
                       0
                                            40.0
                             137.0
                                                           35.0
                                                                  168.0 43.1
                                                                                                 2.288
           # scaling the data
In [28]:
           from sklearn.preprocessing import StandardScaler
           sc_X = StandardScaler()
           X = pd.DataFrame(sc_X.fit_transform(diabetes_data_copy.drop(["Outcome"],axis = 1),
                    columns=['Pregnancies', 'Glucose', 'BloodPressure', 'SkinThickness', 'Insul
                   'BMI', 'DiabetesPedigreeFunction', 'Age'])
          X.head() # looking at the transformed data
In [29]:
                                                                                     DiabetesPedigreeFur
Out[29]:
             Pregnancies
                            Glucose BloodPressure SkinThickness
                                                                    Insulin
                                                                                 BMI
                 0.639947
                           0.865108
                                         -0.033518
                                                        0.670643
                                                                 -0.181541
                                                                             0.166619
                                                                                                      0.4
                -0.844885
                          -1.206162
                                         -0.529859
                                                        -0.012301
                                                                 -0.181541
                                                                            -0.852200
                                                                                                      -0.3
          2
                1.233880
                                         -0.695306
                                                        -0.012301
                                                                 -0.181541 -1.332500
                           2.015813
                                                                                                      0.6
          3
                -0.844885
                          -1.074652
                                         -0.529859
                                                        -0.695245
                                                                  -0.540642
                                                                            -0.633881
                                                                                                      -0.9
                -1.141852
                          0.503458
                                         -2.680669
                                                        0.670643
                                                                  0.316566
                                                                             1.549303
                                                                                                      5.4
           #X = diabetes_data.drop("Outcome",axis = 1)
In [30]:
```

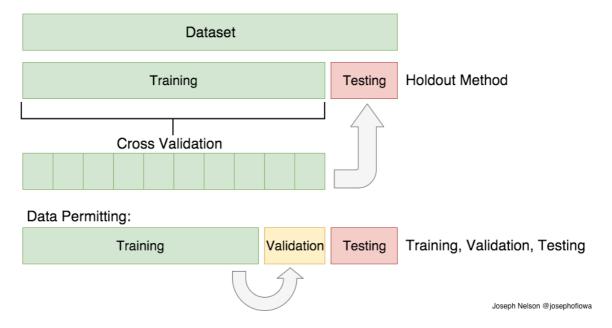
Test Train Split and Cross Validation methods

y = diabetes data copy.Outcome # assigning the label column

Train Test Split: To have unknown datapoints to test the data rather than testing with the same points with which the model was trained. This helps capture the model performance much better.



Cross Validation: When model is split into training and testing it can be possible that specific type of data point may go entirely into either training or testing portion. This would lead the model to perform poorly. Hence over-fitting and underfitting problems can be well avoided with cross validation techniques



About Stratify: Stratify parameter makes a split so that the proportion of values in the sample produced will be the same as the proportion of values provided to parameter stratify.

For example, if variable y is a binary categorical variable with values 0 and 1 and there are 25% of zeros and 75% of ones, stratify=y will make sure that your random split has 25% of 0's and 75% of 1's.

For Reference: https://towardsdatascience.com/train-test-split-and-cross-validation-in-python-80b61beca4b6

```
In [31]: #importing train_test_split
    from sklearn.model_selection import train_test_split
    X_train,X_test,y_train,y_test = train_test_split(X,y,test_size=1/3,random_state=42,

In [32]: from sklearn.neighbors import KNeighborsClassifier

    test_scores = []
    train_scores = []
    for i in range(1,15):
```

```
knn = KNeighborsClassifier(i)
knn.fit(X_train,y_train)

train_scores.append(knn.score(X_train,y_train))
test_scores.append(knn.score(X_test,y_test))
```

```
In [33]: print(train_scores)
    print(test_scores)
```

[1.0, 0.84375, 0.8671875, 0.8359375, 0.828125, 0.8046875, 0.814453125, 0.80273437 5, 0.798828125, 0.802734375, 0.798828125, 0.79296875, 0.794921875, 0.796875] [0.73046875, 0.73046875, 0.74609375, 0.7421875, 0.7421875, 0.72265625, 0.74609375, 0.74609375, 0.765625, 0.734375, 0.75, 0.734375]

In [34]: ## score that comes from testing on the same datapoints that were used for training
max_train_score = max(train_scores)
train_scores_ind = [i for i, v in enumerate(train_scores) if v == max_train_score]
print('Max train score {} % and k = {}'.format(max_train_score*100,list(map(lambda)))

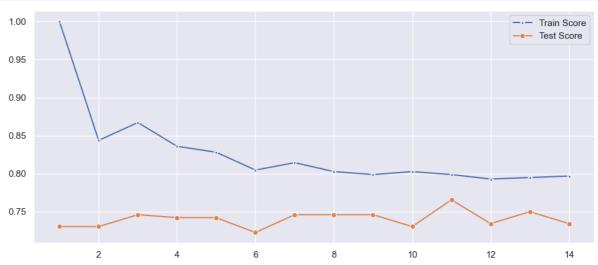
Max train score 100.0 % and k = [1]

In [35]: ## score that comes from testing on the datapoints that were split in the beginning
 max_test_score = max(test_scores)
 test_scores_ind = [i for i, v in enumerate(test_scores) if v == max_test_score]
 print('Max test score {} % and k = {}'.format(max_test_score*100,list(map(lambda x:

Max test score 76.5625 % and k = [11]

Result Visualisation

```
In [36]: plt.figure(figsize=(12,5))
    p = sns.lineplot(range(1,15),train_scores,marker='*',label='Train Score')
    p = sns.lineplot(range(1,15),test_scores,marker='o',label='Test Score')
```



The best result is captured at k = 11 hence 11 is used for the final model

```
In [37]: #Setup a knn classifier with k neighbors
knn = KNeighborsClassifier(11)
knn.fit(X_train,y_train)
knn.score(X_test,y_test)

Out[37]:
```

In [38]: # trying to plot decision boundary

Model Performance Analysis

1. Confusion Matrix

The confusion matrix is a technique used for summarizing the performance of a classification algorithm i.e. it has binary outputs.

n=165	Predicted: NO	Predicted: YES	
Actual:			
NO	TN = 50	FP = 10	60
Actual:			
YES	FN = 5	TP = 100	105
	55	110	

In the famous cancer example:

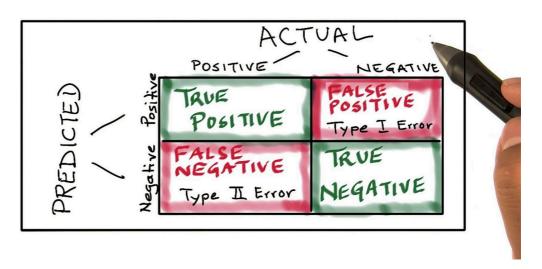
Cases in which the doctor predicted YES (they have the disease), and they do have the disease will be termed as TRUE POSITIVES (TP). The doctor has correctly predicted that the patient has the disease.

Cases in which the doctor predicted NO (they do not have the disease), and they don't have the disease will be termed as TRUE NEGATIVES (TN). The doctor has correctly predicted that the patient does not have the disease.

Cases in which the doctor predicted YES, and they do not have the disease will be termed as FALSE POSITIVES (FP). Also known as "Type I error".

Cases in which the doctor predicted NO, and they have the disease will be termed as FALSE NEGATIVES (FN). Also known as "Type II error".



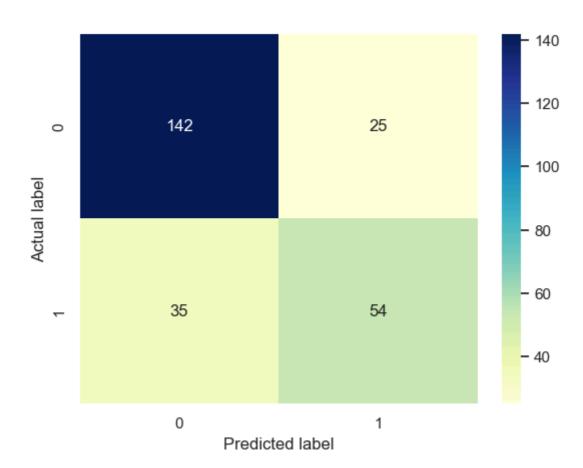


Out[42]:

For Reference: https://medium.com/@djocz/confusion-matrix-aint-that-confusing-d29e18403327

```
In [40]: #import confusion_matrix
         from sklearn.metrics import confusion matrix
         #let us get the predictions using the classifier we had fit above. Creating the con
         y_pred = knn.predict(X test)
         y_pred
        array([0, 1, 0, 0, 0, 0, 1, 1, 0, 0, 1, 0, 0, 1, 1, 1, 1, 0, 0, 1, 0, 0,
Out[40]:
               1, 0, 0, 1, 1, 0, 0, 0, 0, 1, 1, 0, 1, 0, 1, 0, 1, 0, 0, 0,
               1, 0, 0, 1, 0, 0, 1, 1, 0, 1, 0, 0, 1, 0, 1, 0, 0, 1, 0, 0, 1, 0,
               0, 0, 0, 0, 1, 0, 1, 1, 1, 0, 1, 0, 1, 0, 1, 1, 1, 0, 0, 0, 0,
               0, 1, 0, 0, 0, 0, 1, 0, 0, 1, 1, 1, 1, 0, 0, 0, 1, 0, 0, 0, 1, 0,
               1, 1, 0, 1, 0, 0, 0, 1, 0, 1, 0, 1, 0, 1, 0, 0, 0, 1, 0, 0, 0,
               0, 0, 0, 1, 0, 0, 0, 1, 0, 0, 0, 1, 0, 0, 0, 0, 0, 0, 0, 1, 1, 0,
               0, 1, 0, 0, 0, 0, 0, 1, 0, 1, 1, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0,
               0, 0, 0, 0, 0, 0, 1, 0, 0, 1, 0, 0, 0, 0, 0, 1, 0, 1, 1, 1, 1,
               0, 1, 0, 0, 0, 1, 1, 0, 0, 0, 0, 1, 0, 0, 0, 1, 0, 0, 1, 1, 0,
               0, 0, 0, 0, 0, 1, 0, 1, 0, 0, 1, 0, 0], dtype=int64)
In [41]: confusion_matrix(y_test,y_pred)
         pd.crosstab(y_test, y_pred, rownames=['True'], colnames=['Predicted'], margins=True
                      1 All
Out[41]: Predicted
             True
               0 142 25 167
                  35 54
                          89
              All 177 79 256
In [42]: # Creating a Heatmap for the confusion matrix.
         y_pred = knn.predict(X_test)
         from sklearn import metrics
         cnf_matrix = metrics.confusion_matrix(y_test, y_pred)
         p = sns.heatmap(pd.DataFrame(cnf_matrix), annot=True, cmap="YlGnBu",fmt='g')
         plt.title('Confusion matrix', y=1.1)
         plt.ylabel('Actual label')
         plt.xlabel('Predicted label')
        Text(0.5, 20.04999999999997, 'Predicted label')
```

Confusion matrix



2. Classification Report

Report which includes Precision, Recall and F1-Score.

Precision Score

TP - True Positives
FP - False Positives

Precision - Accuracy of positive predictions.

Precision = TP/(TP + FP)

Recall Score

FN - False Negatives

Recall(sensitivity or true positive rate): Fraction of
positives that were correctly identified.
 Recall = TP/(TP+FN)

F1 Score

F1 Score (aka F-Score or F-Measure) - A helpful metric for comparing two classifiers.

F1 Score takes into account precision and the recall.

It is created by finding the the harmonic mean of precision and recall.

 $F1 = 2 \times (precision \times recall)/(precision + recall)$

Precision - Precision is the ratio of correctly predicted positive observations to the total predicted positive observations. The question that this metric answer is of all passengers that labeled as survived, how many actually survived? High precision relates to the low false positive rate. We have got 0.788 precision which is pretty good.

Precision = TP/TP+FP

Recall (Sensitivity) - Recall is the ratio of correctly predicted positive observations to the all observations in actual class - yes. The question recall answers is: Of all the passengers that truly survived, how many did we label? A recall greater than 0.5 is good.

Recall = TP/TP + FN

F1 score - F1 Score is the weighted average of Precision and Recall. Therefore, this score takes both false positives and false negatives into account. Intuitively it is not as easy to understand as accuracy, but F1 is usually more useful than accuracy, especially if you have an uneven class distribution. Accuracy works best if false positives and false negatives have similar cost. If the cost of false positives and false negatives are very different, it's better to look at both Precision and Recall.

F1 Score = 2(Recall Precision) / (Recall + Precision)

For Reference: http://joshlawman.com/metrics-classification-report-breakdown-precision-recall-f1/: https://blog.exsilio.com/all/accuracy-precision-recall-f1-score-interpretation-of-performance-measures/

In [43]: #import classification_report

from sklearn.metrics import classification_report
print(classification_report(y_test,y_pred))

	precision	recall	f1-score	support
0	0.80	0.85	0.83	167
1	0.68	0.61	0.64	89
accuracy			0.77	256
macro avg weighted avg	0.74 0.76	0.73 0.77	0.73 0.76	256 256

3. ROC - AUC

ROC (Receiver Operating Characteristic) Curve tells us about how good the model can distinguish between two things (e.g If a patient has a disease or no). Better models can accurately distinguish between the two. Whereas, a poor model will have difficulties in distinguishing between the two

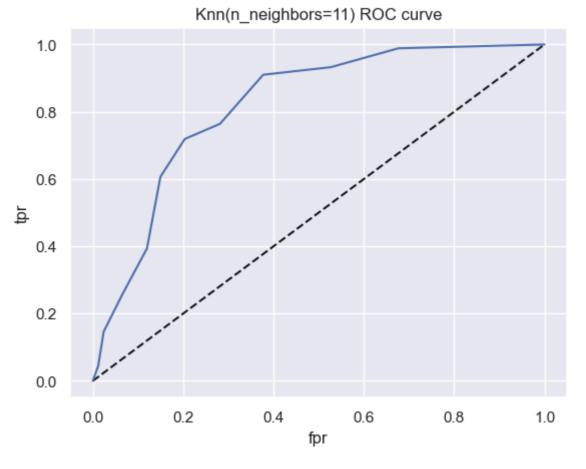
Well Explained in this video: https://www.youtube.com/watch?v=OAl6eAyP-yo

```
In [44]: from sklearn.metrics import roc_curve
    y_pred_proba = knn.predict_proba(X_test)[:,1]
    y_pred_proba
```

```
Classification model Diabtes data
         array([0. , 0.72727273, 0.36363636, 0.09090909, 0.45454545,
Out[44]:
                0.27272727, 0.72727273, 0.90909091, 0. , 0.18181818,
                0.54545455, 0.45454545, 0.45454545, 0.90909091, 0.63636364,
                0.72727273, 0.54545455, 0. , 0.27272727, 0.72727273,
                0.09090909, 0.09090909, 0.18181818, 0.36363636, 0.09090909,
                0.27272727, 0.63636364, 0.27272727, 0. , 0.09090909,
                                 , 0.27272727, 0.
                0.45454545, 0.
                                                            , 0.
                0.36363636, 0.18181818, 0., 0.0.45454545, 0.18181818, 0.27272727, 0., 0.
                                                             , 0.90909091,
                0.18181818, 0.27272727, 0.63636364, 0.63636364, 0.
                0.45454545, 0. , 0.09090909, 0. , 0.63636364,
                0.63636364, 0. , 0.72727273, 0.36363636, 0.63636364,
                0.09090909, 0.81818182, 0.09090909, 0.09090909, 0.
                      , 0.54545455, 0.45454545, 0.45454545, 0.63636364,
                0.27272727, 0.27272727, 0.54545455, 0.90909091, 0.18181818,
                0.54545455, 0.36363636, 0.27272727, 0.54545455, 0.09090909,
                0.54545455, 0.27272727, 0.18181818, 0.72727273, 0.27272727,
                 0.27272727, \ 0.545454555, \ 0.45454545, \ 0.09090909, \ 0.18181818, 
                0.18181818, 0.18181818, 0.72727273, 0.09090909, 0.54545455,
                0.54545455, 0.54545455, 0. , 0.81818182, 0.
                0.54545455, 0.09090909, 0.54545455, 0.81818182, 0.63636364,
                0.45454545, 0.09090909, 0. , 0.
                                                       , 0.18181818,
                                                             , 0.
                0.45454545,0.54545455,0., 0., 0., 0.0.27272727,0.72727273,0., 0.27272727,0.54545455,
                0.63636364, 0.81818182, 0.81818182, 0.45454545, 0.27272727,
                0.27272727, 0.81818182, 0.09090909, 0.36363636, 0.36363636,
                 0.72727273, \ 0. \qquad \quad , \ 0.54545455, \ 0.81818182, \ 0.18181818, \\
                0.54545455, 0.45454545, 0. , 0.27272727, 0.90909091,
                0., 0.63636364, 0., 0.54545455, 0.09090909,0.81818182, 0., 0.09090909, 0.72727273,
                0. , 0.18181818, 0.09090909, 0.18181818, 0.
                0.27272727, 0.27272727, 0.54545455, 0.09090909, 0.36363636,
                0.09090909, 0.63636364, 0.18181818, 0.18181818, 0.45454545,
                 0.63636364, \ 0. \\        , \ 0.18181818, \ 0.18181818, \ 0.09090909, 
                                , 0. , 0.72727273, 0.90909091,
                0.27272727, 0.
                0.09090909, 0.18181818, 0.63636364, 0. , 0.09090909,
                       , 0.27272727, 0. , 0.36363636, 0.63636364,
                         , 0.63636364, 0.72727273, 0. , 0.09090909,
                0.27272727, 0.36363636, 0. , 0. , 0.
                0.09090909, 0.09090909, 0.36363636, 0.18181818, 0.45454545,
                0.18181818, 0.27272727, 0.45454545, 0.36363636, 0.63636364,
                0.18181818, 0. , 0.54545455, 0.36363636, 0.72727273,
                      , 0.09090909, 0. , 0.18181818, 0.54545455,
                0.45454545, 0.72727273, 0.81818182, 0.81818182, 0.54545455,
                0.27272727, 0.63636364, 0.36363636, 0. , 0.36363636,
                0.63636364, 0.81818182, 0. , 0.18181818, 0.27272727,
                0.45454545, 0.63636364, 0.09090909, 0. , 0.
                0.27272727, 0.63636364, 0.18181818, 0.45454545, 0.72727273,
                0.72727273, 0.09090909, 0.09090909, 0.36363636, 0.
                0.27272727, 0.27272727, 0.18181818, 0.54545455, 0.
                0.72727273, 0.18181818, 0.36363636, 0.54545455, 0.
                          1)
In [45]: fpr, tpr, thresholds = roc_curve(y_test, y_pred_proba)
         print('FPR')
         print(fpr)
         print('TPR')
         print(tpr)
         print('Thresholds')
         print(thresholds)
```

```
FPR
[0. 0.01197605 0.0239521 0.06586826 0.11976048 0.1497006 0.20359281 0.28143713 0.37724551 0.52694611 0.67664671 1. ]
TPR
[0. 0.04494382 0.14606742 0.25842697 0.39325843 0.60674157 0.71910112 0.76404494 0.91011236 0.93258427 0.98876404 1. ]
Thresholds
[1.90909091 0.90909091 0.81818182 0.72727273 0.63636364 0.54545455 0.45454545 0.36363636 0.27272727 0.18181818 0.09090909 0. ]
```

```
In [46]: # Plotting the ROC Curve
    plt.plot([0,1],[0,1],'k--')
    plt.plot(fpr,tpr, label='Knn')
    plt.xlabel('fpr')
    plt.ylabel('tpr')
    plt.title('Knn(n_neighbors=11) ROC curve')
    plt.show()
```



```
In [47]: #Area under ROC curve
    from sklearn.metrics import roc_auc_score
    roc_auc_score(y_test,y_pred_proba)
```

Out[47]: 0.8193500639171096

Hyper Parameter optimization

Grid search is an approach to hyperparameter tuning that will methodically build and evaluate a model for each combination of algorithm parameters specified in a grid.

Let's consider the following example:

Suppose, a machine learning model X takes hyperparameters a1, a2 and a3. In grid searching, you first define the range of values for each of the hyperparameters a1, a2 and a3. You can think of this as an array of values for each of the hyperparameters. Now the grid search technique will construct many versions of X with all the possible combinations of hyperparameter (a1, a2 and a3) values that you defined in the first place. This range of hyperparameter values is referred to as the grid.

```
Suppose, you defined the grid as: a1 = [0,1,2,3,4,5] a2 = [10,20,30,40,5,60] a3 = [105,105,110,115,120,125]
```

Note that, the array of values of that you are defining for the hyperparameters has to be legitimate in a sense that you cannot supply Floating type values to the array if the hyperparameter only takes Integer values.

Now, grid search will begin its process of constructing several versions of X with the grid that you just defined.

It will start with the combination of [0,10,105], and it will end with [5,60,125]. It will go through all the intermediate combinations between these two which makes grid search computationally very expensive.

```
In [48]: #import GridSearchCV
    from sklearn.model_selection import GridSearchCV
    #In case of classifier like knn the parameter to be tuned is n_neighbors
    param_grid = {'n_neighbors':np.arange(1,50)}
    knn = KNeighborsClassifier()
    knn_cv= GridSearchCV(knn,param_grid,cv=5)
    knn_cv.fit(X,y)

    print("Best Score:" + str(knn_cv.best_score_))
    print("Best Parameters: " + str(knn_cv.best_params_))

Best Score:0.7721840251252015
Best Parameters: {'n_neighbors': 25}
```