Assignment 3.1 [Python & R]

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ADS 502

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For Exercises 28-34, work with the churn data set.

28. Partition the data set, so that 67% of the records are included in the training data set and 33% are included in the test data set. Use a bar graph to confirm your proportions.

```
In [1]: import warnings
    warnings.filterwarnings('ignore')
In [2]: %load_ext rpy2.ipython
```

Python Packages

```
In [3]:
    import random
    import numpy as np
    import pandas as pd
    import scipy.stats as stats
    import matplotlib.pyplot as plt

from sklearn.tree import DecisionTreeClassifier, export_graphviz
    from statsmodels.stats.proportion import proportions_ztest
    from sklearn.model_selection import train_test_split
    from sklearn.naive_bayes import MultinomialNB
    from sklearn.metrics import confusion_matrix
```

R Package

```
In [4]: %%R
    library(readr)
    library(ggplot2)
    library(C50)
    library(e1071)
```

R[write to console]: RStudio Community is a great place to get help:
https://community.rstudio.com/c/tidyverse (https://community.rstudio.com/c/tidy
verse)

Python

In [5]: churn_py = pd.read_csv("D:/2021-Spring-textbooks/ADS-502/Website Data Sets/churn")

In [6]: churn_py.head()

Out[6]:

	State	Account Length	Area Code	Phone	Intl Plan	VMail Plan	VMail Message	Day Mins	Day Calls	Day Charge	 Eve Charge	Night Mins
0	KS	128	415	382- 4657	no	yes	25	265.1	110	45.07	 16.78	244.7
1	ОН	107	415	371- 7191	no	yes	26	161.6	123	27.47	 16.62	254.4
2	NJ	137	415	358- 1921	no	no	0	243.4	114	41.38	 10.30	162.6
3	ОН	84	408	375- 9999	yes	no	0	299.4	71	50.90	 5.26	196.9
4	ОК	75	415	330- 6626	yes	no	0	166.7	113	28.34	 12.61	186.9

5 rows × 22 columns

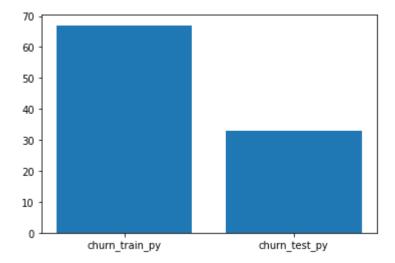
```
In [7]: churn_train_py, churn_test_py = train_test_split(churn_py, test_size = 0.33, rand)
```

churn_train_py has 2233 records
churn_test_py has 1100 records

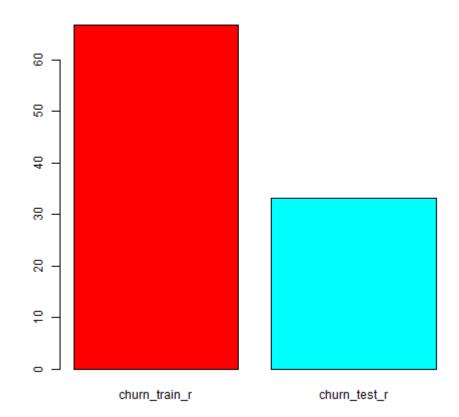
The proportion for churn_train_py is 67.0 The proportion for churn test py is 33.0

In [10]: names_py = ['churn_train_py', 'churn_test_py']
 values_pct_py = [round(churn_train_py.shape[0]*100/churn_py.shape[0],0),round(chuplt.bar(names_py, values_pct_py)

Out[10]: <BarContainer object of 2 artists>



```
In [11]:
         %%R
          churn r <- read.csv(file = "D:/2021-Spring-textbooks/ADS-502/Website Data Sets/ch
          set.seed(7)
          n <- dim(churn r)[1]</pre>
          head(churn r)
            State Account.Length Area.Code
                                                 Phone Intl.Plan VMail.Plan VMail.Message
          1
               KS
                               128
                                         415 382-4657
                                                                                           25
                                                               no
                                                                          yes
          2
               OH
                               107
                                         415 371-7191
                                                                                           26
                                                               no
                                                                          yes
          3
               NJ
                               137
                                         415 358-1921
                                                               no
                                                                           no
                                                                                            0
          4
               OH
                                84
                                         408 375-9999
                                                              yes
                                                                           no
                                                                                            0
          5
                                75
               OK
                                         415 330-6626
                                                                                            0
                                                              yes
                                                                           no
                               118
                                         510 391-8027
               ΑL
                                                              yes
                                                                           no
                                                                                            0
            Day. Mins Day. Calls Day. Charge Eve. Mins Eve. Calls Eve. Charge Night. Mins
                                      45.07
                                                                       16.78
                                                                                   244.7
          1
               265.1
                            110
                                                197.4
                                                              99
                                      27.47
          2
               161.6
                            123
                                                195.5
                                                             103
                                                                       16.62
                                                                                   254.4
          3
               243.4
                            114
                                      41.38
                                                121.2
                                                             110
                                                                       10.30
                                                                                   162.6
          4
               299.4
                             71
                                      50.90
                                                 61.9
                                                              88
                                                                        5.26
                                                                                   196.9
          5
               166.7
                            113
                                      28.34
                                                148.3
                                                             122
                                                                                   186.9
                                                                       12.61
          6
               223.4
                             98
                                      37.98
                                                220.6
                                                             101
                                                                       18.75
                                                                                   203.9
            Night.Calls Night.Charge Intl.Mins Intl.Calls Intl.Charge CustServ.Calls
                      91
                                 11.01
                                             10.0
                                                            3
                                                                      2.70
          1
                                                                                         1
          2
                     103
                                 11.45
                                             13.7
                                                            3
                                                                      3.70
                                                                                         1
          3
                                                            5
                                                                                         0
                     104
                                  7.32
                                             12.2
                                                                      3.29
                                                            7
                                                                                         2
                      89
          4
                                  8.86
                                              6.6
                                                                      1.78
          5
                     121
                                  8.41
                                             10.1
                                                            3
                                                                                          3
                                                                      2.73
                     118
                                  9.18
                                              6.3
                                                            6
                                                                      1.70
                                                                                         0
          6
            Old.Churn Churn
               False, False
          1
          2
               False. False
               False. False
          3
               False. False
          4
          5
               False. False
               False. False
In [12]: | %%R
          train_ind <- runif(dim(churn_r)[1]) <= 0.67 # Determin training data proportion
         %%R
In [13]:
          # Split training and test datasets
          churn_train_r <- churn_r[ train_ind, ]</pre>
          churn test r <- churn r[ !train ind, ]</pre>
In [14]:
          %%R
          dim(churn_train_r)[1]
          [1] 2227
         %%R
In [15]:
          dim(churn_test_r)[1]
          [1] 1106
```



29. Identify the total number of records in the training data set and how many records in the training data set have a churn value of true.

Python

In [17]: print('Total number of records in the training data set is ',churn_train_py.shape

Total number of records in the training data set is 2233

In [18]: print('Number of records in the training data set have a churn value of true is 'Number of records in the training data set have a churn value of true is 320

Out[19]: False 1913 True 320

Name: Churn, dtype: int64

R

[1] "Total number of records in the training data set is 2227"

[1] "Number of records in the training data set have a churn value of true is 325"

False True 1902 325

30. Use your answers from the previous exercise to calculate how many true churn records you need to resample in order to have 20% of the rebalanced data set have true churn values.

Python

Out[23]: 14.33049708911778

Toal churn train has 2233, Churn == 'True' has 320, which is 14.3% of all samles; We need 20%.

In [24]: print('We need %s records with Churn == True to add to our training set' % int(())
We need 158 records with Churn == True to add to our training set

```
In [25]: %%R
    print(paste('Current ratio of "Churn == True" to all training set is ', a*100/n_t
        [1] "Current ratio of \"Churn == True\" to all training set is 14.593623709025
6"

In [26]: %%R
    # We need 20%
    print(paste('The number of Churn == True we still need:', floor((0.2*(2233)-320)))
        [1] "The number of Churn == True we still need: 158"
```

31. Perform the rebalancing described in the previous exercise and confirm that 20% of the records in the rebalanced data set have true churn values.

Python

```
In [27]: to_resample_py = churn_train_py.loc[churn_train_py['Churn'] == True]
In [28]: # Sample from our records of interest
In [29]: our_resample_py = to_resample_py.sample(n = 158, replace = True)
In [30]: # Add the resampled records to our original training data set
In [31]: churn train rebal py = pd.concat([churn train py, our resample py], axis=0)
In [32]: churn train rebal py['Churn'].sum() #The current Churn == True records
Out[32]: 478
In [33]: # Or
         churn train rebal py['Churn'].value counts()
Out[33]: False
                  1913
         True
                   478
         Name: Churn, dtype: int64
In [34]: # Proportion of our desired records in the new (rebalanced) train data set
In [35]: round(churn_train_rebal_py['Churn'].sum()*100/churn_train_rebal_py.shape[0],2)
Out[35]: 19.99
```

```
In [36]: | %%R
         # Identify the record indices we want to resample using which()
         to.resample r <- which(churn train r$Churn == 'True')
In [37]:
         %%R
         # Randomly sample from the values in to.resample
         our.resample r <- sample(x = to.resample r, size = 158, replace = TRUE)
In [38]: \%R
         # Get the records whose record numbers are those in our.resample
         our.resample r <- churn train r[our.resample r,]
In [39]:
         %%R
         # Add the resampled records back onto our original training data set
         churn train rebal r <- rbind(churn train r, our.resample r)</pre>
In [40]:
         %%R
         t1 <- table(churn train rebal r$Churn)
         #ratio <- t1[2] / sum(t1) * 100
         t1
         False True
          1902
                 483
In [41]: | %%R
         # Now the new ratio of Churn == True
         t1['True']*100/dim(churn train rebal r)[1]
             True
         20.25157
```

32. Which baseline model do we use to compare our classification model performance against? To which value does this baseline model assign all predictions? What is the accuracy of this baseline model?

Answer: For binary classification, we use All Positive Model or All Negative Model.

All Positive Model assigns all predictors to positive values; All Negative Model assigns all predictors to negative values.

The accuracy for All Positive Model will be p which is 14% from our test data set; The accuracy for All Negative Model will be 1-p which will be 86%.

33. Validate your partition by testing for the difference in mean day minutes for the training set versus the test set.

Python

```
In [42]: # Before rebalance in train data set
    mean_day_mins_train_before_py = churn_train_py['Day Mins'].sum() / churn_train_py
    mean_day_mins_train_before_py
```

Out[42]: 179.75302283922974

```
In [43]: # Mean days min in test set
    mean_day_mins_test_py = churn_test_py['Day Mins'].sum() / churn_test_py.shape[0]
    mean_day_mins_test_py
```

Out[43]: 179.81990909090908

Means are very similar, so running t-test

```
In [44]: # Two samples t test
np.var(churn_test_py['Day Mins']), np.var(churn_train_py['Day Mins'])
```

Out[44]: (3010.977976355374, 2943.552898385955)

```
In [45]: # Perform two sample t-test with equal variances
stats.ttest_ind(a=churn_test_py['Day Mins'], b=churn_train_py['Day Mins'], equal_
```

Out[45]: Ttest_indResult(statistic=0.03333175951101492, pvalue=0.9734120244442176)

p-value = 0.973 which is greater than 0.05, we fail to reject the null hypothesis of the test. We do not have sufficient evidence to say that the mean day minutes between the two data sets are different.

R

[1] 182.5936

Welch Two Sample t-test

```
data: churn_test_r$Day.Mins and churn_train_r$Day.Mins
t = -1.7248, df = 2259.7, p-value = 0.08471
alternative hypothesis: true difference in means is not equal to 0
95 percent confidence interval:
    -7.315115    0.468881
sample estimates:
mean of x mean of y
177.4879    180.9110
```

p-value = 0.085 which is greater than 0.05, we fail to reject the null hypothesis of the test. We do not have sufficient evidence to say that the mean day minutes between the two data sets are different.

34. Validate your partition by testing for the difference in proportion of true churn records for the training set versus the test set.

Python

```
In [50]: # Ratio of "True" to all Churn in churn_train before rebalance
    print(churn_train_py['Churn'].sum()*100 / churn_train_py.shape[0])
        14.33049708911778
In [51]: # Ratio of "True" to all Churn in churn_test
    print(churn_test_py['Churn'].sum()*100 / churn_test_py.shape[0])
        14.81818181818
        Two proportions are similar, running one proportion z-test
In [52]: # Perform one proportion z-test
    proportions_ztest(count=churn_train_py['Churn'].sum(), nobs=churn_train_py.shape[0])
```

Out[52]: (-0.6577180599814599, 0.5107193152727614)

p-value = 0.51 which is greater than 0.05, we fail to reject the null hypothesis of the test. We do not have sufficient evidence to say that the proportion of true churn records between the two data sets are different.

R

```
In [53]:
         %%R
         # Ratio of "True" to all Churn in churn train before rebalance
         table(churn train r$Churn)["True"]*100 / dim(churn train r)[1]
             True
         14.59362
In [54]:
         # Ratio of "True" to all Churn in churn test
         table(churn test r$Churn)["True"]*100 / dim(churn test r)[1]
             True
         14.28571
In [55]:
         %%R
         # t-test
         prop.test(c(table(churn_test_r$Churn)["True"],table(churn_train_r$Churn)["True"])
                 2-sample test for equality of proportions with continuity correction
         data: c(table(churn_test_r$Churn)["True"], table(churn_train_r$Churn)["True"])
         out of c(dim(churn_test_r)[1], dim(churn_train_r)[1])
         X-squared = 0.034423, df = 1, p-value = 0.8528
         alternative hypothesis: two.sided
         95 percent confidence interval:
          -0.02905977 0.02290158
         sample estimates:
```

p-value = 0.85 which is greater than 0.05, we fail to reject the null hypothesis of the test. We do not have sufficient evidence to say that the proportion of true churn records between the two data sets are different.

For the following exercises, work with the adult_ch6_training and adult_ch6_test data sets. Use R to solve each problem.

Python

prop 1

0.1428571 0.1459362

prop 2

```
In [56]: adult_train_py = pd.read_csv("D:/2021-Spring-textbooks/ADS-502/Website Data Sets/
adult_test_py = pd.read_csv("D:/2021-Spring-textbooks/ADS-502/Website Data Sets/a
print(adult_train_py.head())
print(adult_test_py.head())
```

```
Marital status Income
                          Cap Gains Losses
                   <=50K
                                    0.02174
  Never-married
1
        Divorced
                   <=50K
                                    0.00000
2
                   <=50K
         Married
                                    0.00000
3
         Married
                  <=50K
                                    0.00000
4
         Married
                  <=50K
                                    0.00000
  Marital status Income
                          Cap Gains Losses
0
         Married
                  <=50K
                                   0.000000
1
         Married
                    >50K
                                   0.051781
2
                   <=50K
                                   0.000000
   Never-married
3
        Divorced
                    >50K
                                   0.000000
4
         Married
                    >50K
                                   0.000000
```

R

```
Marital.status Income Cap Gains Losses
  Never-married
                   <=50K
                                   0.02174
2
        Divorced
                   <=50K
                                   0.00000
3
         Married
                   <=50K
                                   0.00000
4
         Married
                  <=50K
                                   0.00000
5
         Married
                  <=50K
                                   0.00000
                                   0.00000
6
         Married
                    >50K
  Marital.status Income Cap_Gains_Losses
1
         Married
                  <=50K
                                  0.000000
2
         Married
                    >50K
                                  0.051781
3
   Never-married
                   <=50K
                                  0.000000
4
        Divorced
                    >50K
                                  0.000000
5
         Married
                    >50K
                                  0.000000
6
         Married
                   <=50K
                                  0.000000
```

23. Using the training data set, create a C5.0 model (Model 1) to predict a customer's Income using Marital Status and Capital Gains and Losses. Obtain the predicted responses.

Python

```
In [59]: y = adult train py[['Income']]
                        y_test = adult_test_py[['Income']]
                        X = adult_train_py[['Marital status', 'Cap_Gains_Losses']]
                        X_test = adult_test_py[['Marital status', 'Cap_Gains_Losses']]
                         marital dummy = pd.get dummies(X['Marital status'])
                         marital dummy test = pd.get dummies(X test['Marital status'])
                         X = pd.concat((X[['Cap Gains Losses']], marital dummy), axis = 1)
                        X_test = pd.concat((X_test[['Cap_Gains_Losses']], marital_dummy_test), axis = 1)
                         C5_py = DecisionTreeClassifier(criterion='entropy', min_samples_split=75, max_lea
                         C5 test py = DecisionTreeClassifier(criterion='entropy', min samples split=75, maximum and the contract of the
                        # Select a random sample
In [60]:
                         sample 01 = X.sample()
                         sample_01
Out[60]:
                                         Cap_Gains_Losses Divorced Married Never-married Separated Widowed
                                                                                                                                                                                                      0
                           5059
                                                             0.383838
                                                                                                   0
                                                                                                                      1
                                                                                                                                                                               0
In [61]: # Prediction of the selected random sample
                         pred single C5 py = C5 py.predict(sample 01)
                         pred single C5 py
Out[61]: array(['>50K'], dtype=object)
In [62]: # Compare to its true value
                        y.iloc[sample 01.index[0]]
Out[62]: Income
                                                   <=50K
                         Name: 5059, dtype: object
                         R
In [63]:
                         # Run the training data set through C5.0 to obtain Model 1. Save the result as C5
                        C5 r <- C5.0(Income ~ Marital.status + Cap Gains Losses, data = adult train r)
```

```
In [64]:
         %%R
         # Subset the predictor variables from the test data set into their own data frame
         train.X <- subset(x = adult train r, select = c("Marital.status", "Cap Gains Loss
         ypred <- predict(object = C5_r, newdata = train.X)</pre>
         # Select a random sample for prediction
         sample r <- adult train r[sample(nrow(adult train r), size=1), ]</pre>
         sample r
               Marital.status Income Cap_Gains_Losses
```

4431 Never-married <=50K

```
In [65]: | %%R
          # Run sample prediction
          test.sample_r <- subset(x = sample_r, select = c("Marital.status", "Cap_Gains_Los</pre>
          ypred sample <- predict(object = C5 r, newdata = test.sample r)</pre>
          ypred_sample
          [1] <=50K
          Levels: <=50K >50K
```

24. Evaluate Model 1 using the test data set. Construct a contingency table to compare the actual and predicted values of Income.

Python

```
In [66]: |y_true = adult_test_py[['Income']]
         y pred = C5 test py.predict(X test)
         confusion py = confusion matrix(y true, y pred)
         confusion_py
Out[66]: array([[4627,
                         47],
                 [1141, 340]], dtype=int64)
```

```
In [67]: \%R
          test.X <- subset(x = adult test r, select = c("Marital.status", "Cap Gains Losses
          ypred test <- predict(object = C5 r, newdata = test.X)</pre>
          # Build a contingency table and compare the acutal Income in test data set with oldsymbol{p}
          t1 <- table(adult_test_r$Income, ypred_test)</pre>
          row.names(t1) <- c("Actual: 0", "Actual: 1")</pre>
          colnames(t1) <- c("Predicted: 0", "Predicted: 1")</pre>
          t1 <- addmargins(A = t1, FUN = list(Total = sum), quiet = TRUE)
          t1
                      ypred test
                       Predicted: 0 Predicted: 1 Total
            Actual: 0
                               4658
                                                16 4674
            Actual: 1
                               1057
                                               424 1481
```

5715

25. For Model 1, recapitulate Table 7.4 from the text, calculating all of the model evaluation measures shown in the table. Call this table the Model Evaluation Table. Leave space for Model 2.

440 6155

Python

Total

```
In [68]: TN_py = confusion_py[0,0]
FN_py = confusion_py[1,0]
FP_py = confusion_py[0,1]
TP_py = confusion_py[1,1]
TPN_py = TN_py + FN_py
TPP_py = FP_py + TP_py
TAN_py = TN_py + FP_py
TAP_py = FN_py + FP_py
GT_py = TN_py + FN_py + FP_py + TP_py
Precision_py = TP_py/TPP_py
Recall_py = TP_py/TAP_py
```

```
In [69]: # Overall model cost and Profit per customer formulas
    Cost_FP = 10
    Cost_TP = -40
    Overall_model_cost = FP_py*Cost_FP + TP_py*Cost_TP
    Profit_per_customer = -Overall_model_cost/GT_py
```

Out[70]:

	Formula	Value
Accuracy	(TN+TP)/GT	0.807
Error rate	1-(TN+TP)/GT	0.193
Sensitivity	TP/TAP	0.2296
Specificity	TN/TAN	0.9899
Precision	TP/TPP	0.8786
F1	2*Precision*Recall/(Precision+Recall)	0.364
F2	5*Precision*Recall/((4+Precision)+Recall)	0.1974
F0.5	1.25*Precision*Recall/((0.25*Precision)+Recall)	0.5612
Overall Model Cost	FP*Cost_FP + TP*Cost_TP	-13130
Profit Per Customer	-Overall_model_cost/GT	2.1332


```
Formula
                                                                      Value
Accuracy
                    (TN+TP)/GT
                                                                      0.8257
Error rate
                    1-(TN+TP)/GT
                                                                      0.1743
                    TP/TAP
Sensitivity
                                                                      0.2863
Specificity
                    TN/TAN
                                                                      0.9966
Precision
                    TP/TPP
                                                                      0.9636
F1
                    2*Precision*Recall/(Precision+Recall)
                                                                      0.4414
F2
                    5*Precision*Recall/((4+Precision)+Recall)
                                                                      0.2627
F0.5
                    1.25*Precision*Recall/((0.25*Precision)+Recall) 0.6541
Overall Model Cost FP*Cost_FP + TP*Cost_TP
                                                                      -16800
Profit Per Customer -Overall model cost/GT
                                                                      2.7295
```

26. Clearly and completely interpret each of the Model 1 evaluation measures from the Model Evaluation Table.

Accuracy (ACC) is calculated as the number of all correct predictions divided by the total number of the dataset. The best accuracy is 1.0, whereas the worst is 0.0.

Error rate (ERR) is calculated as the number of all incorrect predictions divided by the total number of the dataset. The best error rate is 0.0, whereas the worst is 1.0.

Sensitivity (Recall or True positive rate) is calculated as the number of correct positive predictions divided by the total number of positives. It is also called recall (REC) or true positive rate (TPR). The best sensitivity is 1.0, whereas the worst is 0.0.

Specificity (True negative rate) is calculated as the number of correct negative predictions divided by the total number of negatives. It is also called true negative rate (TNR). The best specificity is 1.0, whereas the worst is 0.0.

Precision (Positive predictive value) is calculated as the number of correct positive predictions divided by the total number of positive predictions. It is also called positive predictive value (PPV). The best precision is 1.0, whereas the worst is 0.0.

F1-score is the harmonic mean of the precision and recall. A perfect model has an F-score of 1. A factor in F β indicating how much more important recall is than precision. For example, if we consider recall to be twice as important as precision, we can set β to 2. The standard F-score is equivalent to setting β to 1.

27. Create a cost matrix, called the 3x cost matrix, that specifies a false positive is four times as bad as a false negative.

Python

```
In [74]: # Cost matrix with FP = 4FN
cost_matrix_3x_py = {'<=50K':1, '>50K':4}
```

R

28. Using the training data set, build a C5.0 model (Model 2) to predict a customer's Income using Marital Status and Capital Gains and Losses, using the 3x cost matrix.

Python

Out[76]:

	Cap_Gains_Losses	Divorced	Married	Never-married	Separated	Widowed
18201	0.0	1	0	0	0	0

```
In [77]: # Select a random customer from the training set
          sample_02 = X.sample()
          sample 02
Out[77]:
                 Cap_Gains_Losses Divorced Married Never-married
                                                               Separated Widowed
           12042
                              0.0
                                        1
                                               0
                                                            0
                                                                      0
                                                                               0
In [78]: # Predict Income for the single random customer
          pred single C5 02 py = C5 02 py.predict(sample 02)
          pred single C5 02 py
Out[78]: array(['<=50K'], dtype=object)</pre>
In [79]: # Compare to the true value
         y.iloc[sample_02.index[0]]
Out[79]: Income
                    <=50K
          Name: 12042, dtype: object
          R
In [80]:
         %%R
          #Adding cost matrix to C5.0 model
          C5.costs r <- C5.0(Income ~ Marital.status + Cap Gains Losses, data = adult trair
         %%R
In [81]:
          # Select a random sample for prediction
          sample 02 r <- adult train r[sample(nrow(adult train r), size=1), ]</pre>
          sample 02 r
                Marital.status Income Cap Gains Losses
          10104
                       Married <=50K
         %%R
In [82]:
          # Run sample prediction
          test.sample_r <- subset(x = sample_02_r, select = c("Marital.status", "Cap_Gains]</pre>
          ypred sample <- predict(object = C5.costs r, newdata = test.sample r)</pre>
          ypred sample
          [1] >50K
          Levels: <=50K >50K
```

29. Evaluate your predictions from Model 2 using the actual response values from the test data set. Add Overall Model Cost and Profit per Customer to the Model Evaluation Table. Calculate all the measures from the Model Evaluation Table.

Python

```
In [83]: # Contingency table with Model 2 using test data
         y_true = adult_test_py[['Income']]
         y pred 02 = C5 02 py.predict(X test)
          confusion 02 py = confusion matrix(y true, y pred 02)
          confusion_02_py
Out[83]: array([[3041, 1633],
                 [ 149, 1332]], dtype=int64)
In [84]: TN_02_py = confusion_02_py[0,0]
          FN_02_py = confusion_02_py[1,0]
          FP_02_py = confusion_02_py[0,1]
          TP 02 py = confusion 02 py[1,1]
          TPN_02_py = TN_02_py + FN_02_py
          TPP_02_py = FP_02_py + TP_02_py
          TAN_02_py = TN_02_py + FP_02_py
          TAP 02 \text{ py} = FN \ 02 \text{ py} + TP \ 02 \text{ py}
         GT_02_py = TN_02_py + FN_02_py + FP_02_py + TP_02_py
          Precision 02 py = TP 02 py/TPP 02 py
          Recall_02_py = TP_02_py/TAP_02_py
```

```
In [85]: # Overall model cost and Profit per customer formulas
    Cost_FP = 10
    Cost_TP = -40
    Overall_model_cost_02 = FP_02_py*Cost_FP + TP_02_py*Cost_TP
    Profit_per_customer_02 = -Overall_model_cost_02/GT_02_py
```

Out[86]:

	Formula	Value
Accuracy	(TN+TP)/GT	0.7105
Error rate	1-(TN+TP)/GT	0.2895
Sensitivity	TP/TAP	0.8994
Specificity	TN/TAN	0.6506
Precision	TP/TPP	0.4492
F1	2*Precision*Recall/(Precision+Recall)	0.5992
F2	5*Precision*Recall/((4+Precision)+Recall)	0.3777
F0.5	1.25*Precision*Recall/((0.25*Precision)+Recall)	0.4992
Overall Model Cost	FP*Cost_FP + TP*Cost_TP	-36950
Profit Per Customer	-Overall_model_cost/GT	6.0032

```
Predicted: 0 Predicted: 1 Total
Actual: 0 3171 1503 4674
Actual: 1 128 1353 1481
Total 3299 2856 6155
```

```
In [88]: %%R
                      # Define elements in the Model Evaluation Table 02
                      TN 02 r \leftarrow t2[1,1]
                      FP 02 r \leftarrow t2[1,2]
                      FN 02 r \leftarrow t2[2,1]
                      TP 02_r <- t2[2,2]
                      TPN 02 r \leftarrow t2[3,1]
                      TPP 02 r \leftarrow t2[3,2]
                      TAN_02_r \leftarrow t2[1,3]
                      TAP 02 r \leftarrow t2[2,3]
                      GT_02_r <- t2[3,3]
                      Precision 02 r <- TP 02 r/TPP 02 r
                      Recall_02_r <- TP_02_r/TAP_02_r
                     %%R
In [89]:
                      # Overall model cost and Profit per customer formulas
                      Cost FP = 10
                      Cost TP = -40
                      Overall model cost 02 r = FP 02 r*Cost FP + TP 02 r*Cost TP
                      Profit per customer 02 r = -Overall model cost 02 r/GT 02 r
In [90]:
                     %%R
                      tab2 <- matrix(c('(TN+TP)/GT', round((TN 02 r+TP 02 r)/GT 02 r,4),'1-(TN+TP)/GT'
                                                              'TP/TAP', round(TP_02_r/TAP_02_r,4),
                                                            'TN/TAN', round(TN 02 r/TAN 02 r,4), 'TP/TPP', round(TP 02 r/TPP 02
                                                           round(2*Precision 02 r*Recall 02 r/(Precision 02 r+Recall 02 r),
                                                           round(5*Precision_02_r*Recall_02_r/((4+Precision_02_r)+Recall_02_
                                                           round(1.25*Precision 02 r*Recall 02 r/((0.25*Precision 02 r)+Recall 02 r/((0.25*Precis
                                                             Overall model cost 02 r,'-Overall model cost/GT', round(Profit pe
                      colnames(tab2) <- c('Formula','Value')</pre>
                      rownames(tab2) <- c('Accuracy', 'Error rate', 'Sensitivity', 'Specificity', 'Preciside'
                                                                      'Profit Per Customer')
                      tab2 <- as.table(tab2)</pre>
                      Model Evaluation Table 02 r <- tab2
                      Model Evaluation Table 02 r
                                                                                                                                                                                    Value
                                                                     Formula
                      Accuracy
                                                                     (TN+TP)/GT
                                                                                                                                                                                    0.735
                                                                                                                                                                                    0.265
                      Error rate
                                                                     1-(TN+TP)/GT
                      Sensitivity
                                                                    TP/TAP
                                                                                                                                                                                    0.9136
                      Specificity
                                                                    TN/TAN
                                                                                                                                                                                    0.6784
                                                                                                                                                                                    0.4737
                      Precision
                                                                    TP/TPP
                      F1
                                                                    2*Precision*Recall/(Precision+Recall)
                                                                                                                                                                                    0.6239
                      F2
                                                                    5*Precision*Recall/((4+Precision)+Recall)
                                                                                                                                                                                    0.4017
                                                                    1.25*Precision*Recall/((0.25*Precision)+Recall) 0.5242
                      F0.5
                      Overall Model Cost FP*Cost FP + TP*Cost TP
                                                                                                                                                                                     -39090
                      Profit Per Customer -Overall model cost/GT
                                                                                                                                                                                    6.3509
```

30. Compare the evaluation measures from Model 1 and Model 2 using the 3x cost matrix. Discuss the strengths and weaknesses of each model.

Python

```
In [91]: Model Comparison py = Model Evaluation Table py.drop(['Formula'], axis=1)
In [92]: Model_Comparison_py['Value of Model 2'] = Model_Evaluation_Table_02_py[['Value'
In [93]: Model_Comparison_py
```

Out[93]:

	Value	Value of Model 2
Accuracy	0.807	0.7105
Error rate	0.193	0.2895
Sensitivity	0.2296	0.8994
Specificity	0.9899	0.6506
Precision	0.8786	0.4492
F1	0.364	0.5992
F2	0.1974	0.3777
F0.5	0.5612	0.4992
Overall Model Cost	-13130	-36950
Profit Per Customer	2.1332	6.0032

Compare Model 1 to Model 2 we can see that Model 1 has higher accuracy and lower error rate while Model 2 scores higher on F-scores. Adding the unequal error costs makes Model 2 has decreased overall model cost and increased the Profit Per Customer by 181%. Because every true positive gives us \$40, the models which tended to make more positive predictions did better. Sensitivity (recall), the proportion of all the positive responders that the model captured, thus turned out to be more important than specificity. Thus, accuracy is not the proper metric to compare models which have unequal error costs.

```
In [94]:
          Model_Evaluation_Table_r <- Model_Evaluation_Table_r[,-1]
In [95]:
         %%R
         Model_Comparison_r <- cbind(Model_Evaluation_Table_r,Model_Evaluation_Table_02_r</pre>
```

```
Model_Evaluation_Table_r
                     "0.8257"
                                                "0.735"
Accuracy
                     "0.1743"
                                                "0.265"
Error rate
                     "0.2863"
                                                "0.9136"
Sensitivity
                                                "0.6784"
Specificity
                     "0.9966"
Precision
                     "0.9636"
                                                "0.4737"
                     "0.4414"
                                                "0.6239"
F1
                                                "0.4017"
F2
                     "0.2627"
F0.5
                     "0.6541"
                                                "0.5242"
                                                "-39090"
Overall Model Cost "-16800"
                                                "6.3509"
Profit Per Customer "2.7295"
```

Same scenario with Python.

For the following exercises, work with the framingham_nb_training and framingham_nb_test data sets. Use either Python or R to solve each problem.

31. Run the Naïve Bayes classifier to classify persons as living or dead based on sex and education.

Python

```
In [97]: framingham_nb_train_py = pd.read_csv("D:/2021-Spring-textbooks/ADS-502/Website Dat
    framingham_nb_test_py = pd.read_csv("D:/2021-Spring-textbooks/ADS-502/Website Dat
    framingham_nb_train_py.head()
```

Out[97]:

	Sex	Educ	Death
0	2	3	0
1	2	2	0
2	1	1	0
3	2	1	0
4	2	1	0

```
In [98]: # Check for if the true repsonse has a good proportion
framingham_nb_train_py['Death'].sum()*100 / framingham_nb_train_py.shape[0]
```

Out[98]: 55.0

True response rate is 55%, no need to rebalance the data. Move on.

```
In [99]: # Split the predictors and target in the training set
          X_framingham_train_py = framingham_nb_train_py[['Sex', 'Educ']]
          y framingham train py = framingham nb train py['Death']
          # Convert categorical data into dummy variables for both 'Sex' and 'Educ' for the
In [100]:
          X_framingham_train_processed_py = pd.DataFrame()
          for var in X framingham train py.columns:
              dummies = pd.get_dummies(X_framingham_train_py[var])
              X framingham train processed py = pd.concat([X framingham train processed py,
In [101]: # Run Naive Bayers algorithm using training set
          nb = MultinomialNB().fit(X_framingham_train_processed_py, y_framingham_train_py)
In [102]: # Split the predictors and target in the test set
          X_framingham_test_py = framingham_nb_test_py[['Sex', 'Educ']]
          y_framingham_test_py = framingham_nb_test_py['Death']
In [103]: # Convert categorical data into dummy variables for both 'Sex' and 'Educ' for the
          X_framingham_test_processed_py = pd.DataFrame()
          for var in X framingham test py.columns:
              dummies = pd.get_dummies(X_framingham_test_py[var])
              X framingham test processed py = pd.concat([X framingham test processed py, d
```

```
In [104]: predictions nb py = nb.predict(X framingham test processed py)
          predictions nb py
Out[104]: array([1, 1, 1, 1, 0, 1, 1, 1, 1, 1, 1, 1, 0, 1, 1, 1, 0, 1, 0, 0, 0,
                 1, 0, 1,
                         0, 0, 1, 0, 1, 0, 0, 0, 1, 0, 1, 1, 1, 1, 1, 1,
                                                                            0, 1,
                 1, 1, 0, 1, 1, 1, 1, 0, 1, 1, 0, 0, 0, 1, 1, 1, 1, 1, 1, 1, 1, 0,
                 0, 1, 0, 0, 1, 1, 0, 0, 1, 0, 1, 0, 0, 1, 0, 1, 1, 0, 1,
                               1, 0, 1, 0, 1, 1, 1,
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                                     0, 1, 1, 1, 0, 1, 1, 1, 1, 0, 1, 1,
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                               1, 1, 1, 1, 1, 1, 1, 1, 1, 0, 1, 1, 1, 1, 1,
                            1,
                               1, 1, 0, 0, 0, 1, 0, 1, 1, 1, 1, 1, 0, 1, 1,
                                                                            0, 1,
                    1, 0,
                         1,
                            1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 1, 0, 1, 1, 1,
                 0, 1, 1, 1,
                 0, 0, 1, 1, 0, 1, 1, 1, 1, 1, 1, 1, 0, 1, 1, 1, 1, 1, 1, 1,
                 1, 1, 0, 1, 0, 1, 1, 1, 0], dtype=int64)
```

```
In [105]: %%R
           framingham_nb_train_r <- read.csv(file = "D:/2021-Spring-textbooks/ADS-502/Websit")</pre>
           framingham_nb_test_r <- read.csv(file = "D:/2021-Spring-textbooks/ADS-502/Website")</pre>
           head(framingham_nb_train_r)
             Sex Educ Death
                     3
               2
                     2
                           0
           2
           3
                     1
               1
                           0
           4
               2
                    1
                           0
           5
               2
                    1
                           0
               2
In [106]: %%R
           cols = c('Sex', 'Educ')
           framingham_nb_train_r[, cols] <- lapply(framingham_nb_train_r[, cols], as.factor)</pre>
           # Or we could use this one by one
           #framingham_nb_train_r$Sex <- factor(framingham_nb_train_r$Sex)</pre>
           #framingham nb train r$Educ <- factor(framingham nb train r$Educ)</pre>
In [107]:
          %%R
           # Run the model
           nb <- naiveBayes(formula = Death ~ Sex + Educ, data = framingham_nb_train_r)</pre>
In [108]: | %%R
           # Process the test set the same way as training set
           framingham nb test r[, cols] <- lapply(framingham nb test r[, cols], as.factor)</pre>
```

```
[1] 0 0 1 1 1 0 1 1 1 1 0 1 1 0 0 0 0 0 1 0 1 0 0 1 1 1 1 1 0 0 1 1 1 1 0 1 0
[38] 1 1 1 0 1 1 0 0 0 1 1 1 0 1 1 1 0 1 1 1 0 1 0 1 1 0 1 0 1 1 0 0 0 1 1 1 1
1
[149] 0 0 0 1 1 1 0 0 0 0 1 0 1 0 0 1 1 1 0 1 1 0 1 1 1 0 1 1 0 1 0 0 1 0 1 0 1 1
[186] 0 0 0 1 0 1 0 1 1 1 1 0 1 1 1 0 0 1 1 1 1 0 0 1 1 1 0 0 1 1 0 0 1 1 0 1 1 0 0 1 1 1
[334] 0 0 0 1 1 1 1 1 0 0 1 0 1 1 1 0 0 1 0 1 1 0 1 0 1 0 1 0 0 0 1 1 0 0 1
1
[445] 1 1 1 1 1 0 1 1 0 1 1 1 1 1 1 1 1 1 0 1 1 0 1 1 0 1 1 1 1 1 1 1 1 1 1 1 0 1 0
[482] 1 1 1 1 1 0 1 1 1 1 1 1 1 0 0 1 1 1 0 1 0 0 1 0 1 1 1 1 0 1 1 0 1 1 1 1 1 1 0 1 1
[519] 1 1 0 0 0 1 0 1 1 0 0 1 1 1 1 1 1 1 0 0 1 1 1 1 1 0 0 0 1 0 0 1 1 1 1 1 1 1 0
[556] 1 1 1 1 1 1 1 1 1 1 1 1 1 0 0 1 0 1 1 1 0 1 0 0 0 1 1 1 1 1 1 1 1 1 1 1 1 1 1 0
[593] 1 1 1 1 0 1 1 1 1 1 1 1 1 1 1 1 0 0 0 0 0 0 1 0 1 1 0 0 0 1 1 1 1 1 1 0 1 1 0
1
1
```

```
0
[1000] 0
Levels: 0 1
```

32. Evaluate the Naïve Bayes model on the framingham_nb_test data set. Display the results in a contingency table. Edit the row and column names of the table to make the table more readable. Include a total row and column.

Python

```
In [110]: cm = confusion_matrix(y_framingham_test_py, predictions_nb_py)
In [111]: cm
Out[111]: array([[203, 322],
                  [105, 370]], dtype=int64)
In [112]:
          TN_py = cm[0][0]
           FP py = cm[0][1]
           FN py = cm[1][0]
           TP_py = cm[1][1]
           print('TN: ', TN_py,
                 '\nFP: ', FP_py,
                 '\nFN: ', FN_py,
                 '\nTP: ', TP py)
           TN:
                203
           FP:
                322
           FN:
                105
           TP:
                370
In [113]: col_names = ['Predicted:0', 'Predicted:1', 'Total']
           row_names =['Actual:0', 'Actual:1','Total']
           matrix = np.reshape((TN_py,FP_py,TN_py+FP_py,FN_py,FP_py,FN_py+TP_py,TN_py+FN_py)
           cm py = pd.DataFrame(matrix,columns=col names, index=row names)
           cm_py
Out[113]:
                    Predicted:0 Predicted:1 Total
            Actual:0
                          203
                                     322
                                          525
            Actual:1
                          105
                                     370
                                          475
              Total
                          308
                                     692 1000
```

```
In [115]:  %%R t3
```

Actual: 1 122 428 550 Total 289 711 1000

FP: 283 FN: 122 TP: 428

33. According to your table in the previous exercise, find the following values for the Naïve Bayes model:

- a. Accuracy
- b. Error rate

Python

Accuracy for NB model is: 0.595 Error Rate for NB model is: 0.405

- 34. According to your contingency table, find the following values for the Naïve Bayes model:
- a. How often it correctly classifies dead persons.
- b. How often it correctly classifies living persons.

Python

- In [120]: print(round(TN_py*100/(TN_py+FP_py),2),"% chance of correctly classifies dead per
 38.67 % chance of correctly classifies dead persons. This is also the Specifici
 ty
- In [121]: print(round(TP_py*100/(TP_py+FN_py),2),"% chance of correctly classifies living persons. This is also the Sensitivity