ML4SCI Evaluation TASK

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- Organization Name: Machine Learning for Science (ML4SCI)
- Project Name: Dimensionality Reduction for Studying Diffuse Circumgalactic Medium

Task 1

A = **0 II**

B = CII

C = HI

D = C II

E = N II

Task 2

Importing dependencies

```
import numpy as np
import matplotlib.pyplot as plt
```

Starting with writing a function to calculate the absorption coefficient alpha

```
In [3]:
         def alpha_calculator(v, v_not=2.46607E15):
             nh = 0.1
             x = 0.1
             t = 6.265E8
             f = 0.4164
             g not = 2
             z = 2.0
             m = 9.11E-28
             c = 3.0E10
             e = 4.80E-10
            pi = 3.1415926
             f1 = ((e^{**2}) *f*nh) / (4*pi*m e*c)
             f2 = ((1-x)*g_not) / Z
             f3 = t / ((v-v_not)**2 + (t/(4*pi))**2)
             alpha = f1*f2*f3
             return alpha
```

```
# Testing the function
alpha_calculator(3.0E10 / 4.1E-5)
```

5.2363353345594585e-27

```
In [5]:
           # Calculating intensity
          def Intensity_calculator(lam, d, v_not = 2.46607E15):
               c = 3.0E10
               v = c / (lam)
               alpha = alpha calculator(v, v not)
               I = np.exp(-alpha*d)
               return I
 In [6]:
           # Testing
          Intensity calculator(3.0E10 / 4.1E-5, 1.0E14)
0.99999999999741
In [22]:
          def spectrum plot(d, v not=2.46607E15):
               lam_nm = [x for x in range(1,2000)]
               # using cm because of the units already used
               lam_cm = [x*1.0E-7 for x in lam_nm]
               intensity = []
               for lam in lam cm:
                   intensity.append(Intensity_calculator(lam, d, v_not))
              plt.figure(figsize=(16,10), dpi= 80)
              plt.xlabel("Wavelength (cm)")
              plt.ylabel("Intensity")
              plt.plot(lam cm, intensity)
         Part 1
         Plotting for 10<sup>14</sup>
In [23]:
          spectrum plot(10.0E14)
             1e-7+9.99999e-1
           10.0
           9.5
           9.0
           8.5
           8.0
           7.5
```

0.000000

0.000025

0.000050

0.000075

0.000100 Wavelength (cm) 0.000125

0.000150

0.000175

0.000200

7.0

In [24]: spectrum_plot(10.0E18)

100000.99950.99900.99800.9975-

0.000075

0.000100 Wavelength (cm) 0.000150

0.000175

0.000200

0.000125

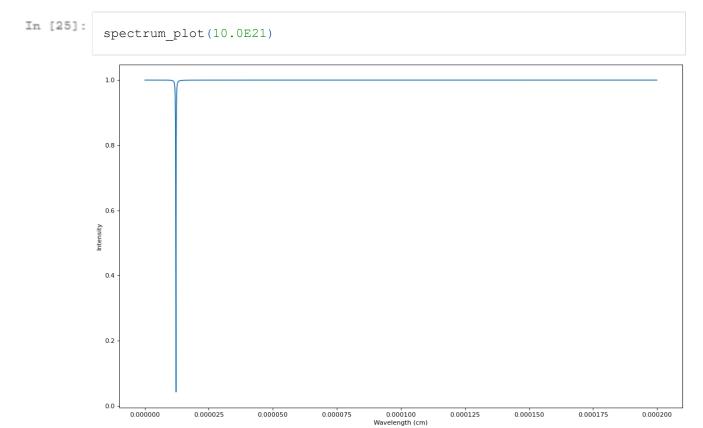
Plotting for 10^{21}

0.000000

0.000025

0.000050

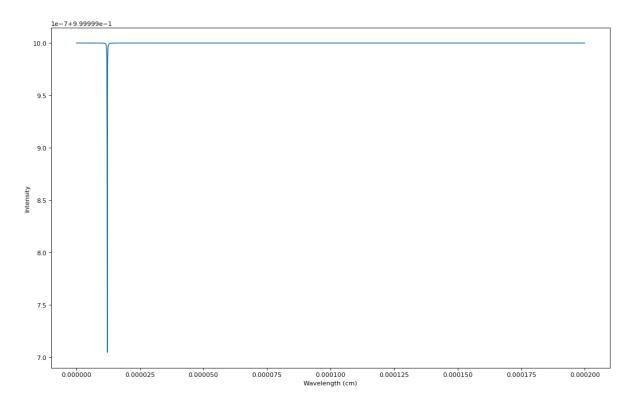
0.9970



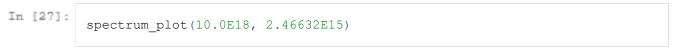
Plotting for 10^{14} with updated v_0 value

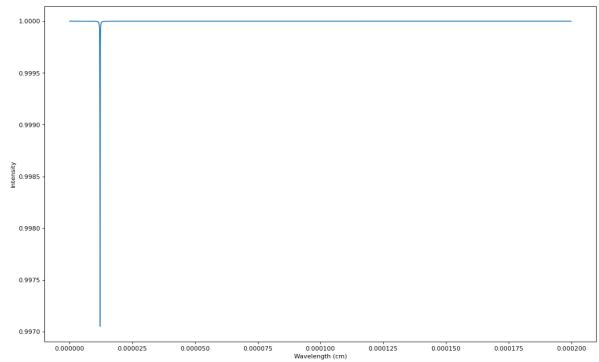
Part 2

```
In [26]: spectrum_plot(10.0E14, 2.46632E15)
```



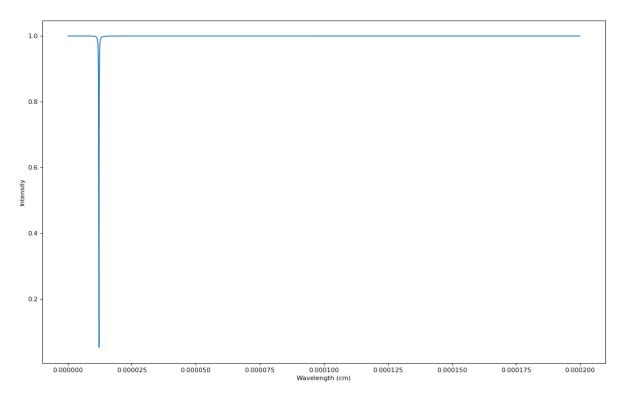
Plotting for 10^{18} with updated v_0 value





Plotting for 10^{21} with updated v_0 value

```
In [28]: spectrum_plot(10.0E21, 2.46632E15)
```



Part 3

Looking at the plots, they all look the same with no specific difference. Although implementation was checked several times to make sure that the forumulas are coded properly. A wide wavelength range was used to cover it completely, but that also did not cause any difference.

Task 3 - HIGGS Dataset Classification and Dimensionality Reduction

Importing Libraries

```
import pandas as pd
from sklearn.model_selection import train_test_split
from sklearn.metrics import accuracy_score
from xgboost import XGBClassifier
import pickle
import numpy as np
import matplotlib.pyplot as plt
from sklearn.decomposition import PCA
from sklearn.decomposition import IncrementalPCA
from sklearn.metrics import roc_curve
from sklearn.metrics import average_precision_score
from sklearn.metrics import precision_recall_curve
from sklearn.metrics import roc_auc_score
from sklearn.preprocessing import normalize, LabelEncoder, StandardScaler
```

Loading the Dataset

```
df = pd.read_csv("HIGGS.csv", header=None)
```

```
In [3]:
          df.head()
Out[3]:
             0
                     1
                                      3
                                                       5
                                                                       7
                                                                                8
         0 1.0 0.869293 -0.635082
                                1 1.0 0.907542
                        0.329147
                                0.359412 1.497970 -0.313010 1.095531 -0.557525 -1.588230 2.17307
         2 1.0 0.798835
                        1.470639 -1.635975 0.453773
                                                 0.425629 1.104875 1.282322
                                                                         1.381664 0.00000
         3 0.0 1.344385 -0.876626
                                0.935913 1.992050
                                                 0.882454 1.786066 -1.646778 -0.942383 0.00000
         4 1.0 1.105009
                       0.321356 1.522401 0.882808 -1.205349 0.681466 -1.070464 -0.921871 0.00000
         5 rows × 29 columns
 In [4]:
          X = df.iloc[:,1:]
          y = df.iloc[:,0]
In [17]:
          enc = LabelEncoder()
          y = enc.fit transform(y)
In [19]:
          sscaler = StandardScaler()
          X = sscaler.fit transform(X)
In [20]:
          X_train, X_test, y_train, y_test = train_test_split(X,y, test_size=0.2)
```

Creating and Training the XGBoost Model

- Several models were tried and evaluated based on how well they perform and how well they handle overfitting.
- Although there were some models providing better accuracies, but XGBoost proved to be best in both providing an optimal accuracy and minimizing overfitting.

```
0.7025068181818181
In [19]:
          y pred train = model.predict(X train)
In [20]:
          accuracy_score(y_train, y_pred_train)
Out[20] - 0.7022294318181819
        Testing on last 500k rows
In [20]:
          df 6M = df.head(n=6000000)
In [21]:
          df 6M train = df 6M.head(5500000)
In [29]:
          sscaler = StandardScaler()
In [30]:
          train X 6M = df 6M train.iloc[:,1:]
          train X 6M = sscaler.fit transform(train X 6M)
          train y 6M = df 6M train.iloc[:,0]
In [25]:
          df 6M test = df 6M.tail(500000)
In [31]:
          test X 6M = df 6M test.iloc[:,1:]
          test X 6M = sscaler.fit transform(test X 6M)
          test y 6M = df 6M test.iloc[:,0]
In [32]:
          model = XGBClassifier()
In [33]:
         model.fit(train X 6M, train y 6M)
         [09:12:24] WARNING: src/learner.cc:686: Tree method is automatically select
         ed to be 'approx' for faster speed. To use old behavior (exact greedy algor
         ithm on single machine), set tree method to 'exact'.
Out[33]: XGBClassifier(base score=0.5, booster='gbtree', colsample bylevel=1,
                       colsample bynode=1, colsample bytree=1, gamma=0,
                       learning rate=0.1, max delta step=0, max depth=3,
                       min child weight=1, missing=None, n estimators=100, n jobs=1,
                       nthread=None, objective='binary:logistic', random state=0,
                       reg_alpha=0, reg_lambda=1, scale_pos weight=1, seed=None,
                       silent=None, subsample=1, verbosity=1)
In [34]:
          # Test Accuracy
          accuracy score(test y 6M, model.predict(test X 6M))
Out[34]: 0.714038
```

```
In [35]:
                   # Train Accuracy
                  accuracy_score(train_y_6M, model.predict(train_X_6M))
0.71342072727273
                Dimensionality Reduction
In [28]:
                  import seaborn as sns
In [29]:
                  plt.figure(figsize=(16,10), dpi= 80)
                  correlation = df.corr()
                   #plt.figure(figsize=(10,10))
                  sns.heatmap(correlation, vmax=1, square=True,annot=True,cmap='viridis')
                  plt.title('Correlation between different fearures')
Out [29]: Text(0.5, 1.0, 'Correlation between different fearures')
                                                      Correlation between different fearures

    1-0.0049@000100060401.00@569575-6.006@44309.0022940008607306.911.5400204012.0724938.00005000046105.01030.2050.411.030.146.068.12

                 w°_0 000540023901.4046002500 001010006415e-06040040411 406400342 0050 004 00500 34466 9 000 246-0 000 96605±80500 660 960 98
                 \sim -64-0600.36900.79000.400640^{\circ}0.0094006004.35000400000832396-05006600909004746050066006602.2340500660
                 <mark>ം ന</mark>ാണ 4 ബാ 66 0 വഴു 76 e-09 50 താവവാ <mark>115</mark> 7 ക വഴുന്ന 6 വ വഴുമാന നമ്മ മാതാത്രമാ മൂം-93010 0 6 2718-090 13മ നുന്ന 6 ബാ 4 വാ വ വ
                 9.0020049900D20029899000449904004208114<mark>10</mark>.00005000340.2990000005953846429446.099010277180.2050018.20.370.430.38
                 ____00018-059600042018212-059500000302000<mark>05</mark>3+3+30998282-09910006904390039704024344810900300244755000972-0
                 - 0.4
                 $ 0.15.01000425e-05627e-0520700653-0515.29965-85-0598<mark>711</mark>.1-0-05002.259.239000000002034.160.20400222.30.260.290.28
                 -0 00 00 970 D 9 073 973 4 E - 0 975 5 0 O D 20 E - 0 91. D 00 D 8 00 O B 00 O B 980 0 B 00 D 20 O D 8 970 0 2 9 O D 0 D 4 O D 9 D 2 9 E - 0 91. D 00 D 8 0 O D 9 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O D 0 O 
                    - 0.2
                    . 01.6 00 D400 0 60 2389 0 90 20 3690 50 0 2726 . 02 0 0948-915 26 . 03 0 0 016 0 01.250 02 0 00 D D 0 <mark>21 0</mark> 0. 1 2 0 0 10 0 6 D 7 40 . 20 - 0 60 0 0 a 5
                 S -0.013602700080036344e-050909657⊵-051 D 1887 e00309280 D 1761 e748 e01968 .010 950 55≈-051 2 1 0.€0 01 20.10 01 10 460.46
                                                                                                                                                       - 0.0
                 සු <sup>9</sup>.02591.8 කරගයට 63:600 8ණුරා හෝ 95 431.670.260 හෝ 73 40.62 6.2940 හෝ 26 60.2056 9.1980 හෝ 26 ක්රය <mark>10.8 1.</mark>0.0 10.1 20.1 40.6 10.5 9
                 🛪 - 01 D-270 400 200 07 90 70 00 5 61 6 0 0 5 5 20 0 20 0 4 20 1 20 20 20 20 10 20 5 20 20 20 20 20 10 20 10 10 10 10 10 20 00 4 5 3 5 0 0 4
                 N = 031 E31 e-0 50 412 6e-0 6.280 900 20 60 5.30 20 0 20 77 E-0 64 B. E39 e-65:-0 50 250 5 6 00 20 20 20 74 .10 .12 .12 1 0.2 90.5 70.5 5
                 8 - 0. 150 0 709 m 105 m 205 m 60 0 6 c247 c0 005 0 6 2 70. 3-2 ee0050 0 8 9. 50. 10 60 000 0 10 2 9. 1542 e-25 - 0 50. 20. 0 1 10. 0 40 0 0 4 5 9 1 0. 5 60. 4 1
                     . 0.660 № 12 e-0.60 № 10 10 0.04 30 80 90 9 90 0.1 № 10 430 0.9 125-0.964 . 293 ⊕ 0.9 903 № 10 0.0 138: -0.50 6. 460 . 60 . 0.3 6. 5 70 5 6 1 0.9
                     0.120.1742-0.090 3028 000 0 30950 900 0 0 0 31.387 e705e-00 6 3 0 2080 0 0 0 4 0 177 e705e-0 0 0 9.9 60 5 0 0 4 0 5 5 0 4 1 <mark>0.9 1</mark>
                      0 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28
  In [5]:
                  pca = PCA()
                  pca.fit transform(X)
 Out[5]: array([[ 2.37588413e+00, -1.40848072e+00, -9.87583802e-02, ...,
                                -9.30674710e-02, 2.61639870e-02, -4.98485168e-02],
                               [-1.00133451e+00, -1.17815301e+00, -1.97463279e+00, ...,
                                  1.36183530e-02, -8.75392642e-02, -9.11670786e-02],
```

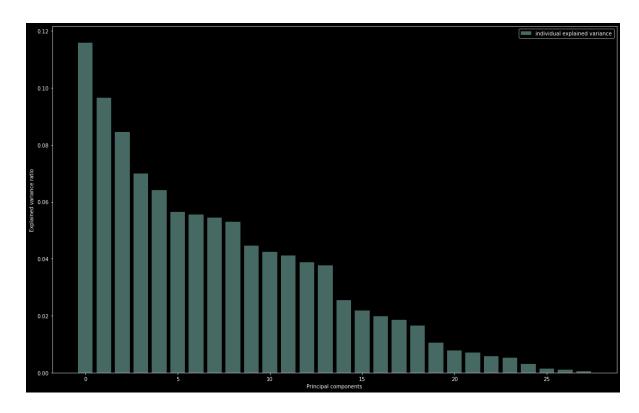
```
[-1.46140860e+00, 2.60207883e+00, 1.03877046e+00, ...,
                  1.01052557e-01, -6.21568097e-02, -9.54552415e-04],
                [-1.11283970e+00, 2.08201391e+00, -2.03461526e+00, ...,
                 -1.04776130e-03, -2.30256243e-02, -7.89225904e-03],
                [-5.83522464e-01, 9.56872917e-02, -1.02160119e+00, ..., 1.21177216e-01, 1.33758789e-02, -6.71757103e-02],
                [-9.20517152e-01, -2.25655857e+00, -1.89600142e+00, ...,
                 -3.17351472e-02, -1.53369946e-02, 7.41684997e-03]])
In [7]:
         explained variance=pca.explained variance ratio
         explained variance
out[7] array([0.11581302, 0.09659324, 0.08451179, 0.07000956, 0.0641502,
                0.05651781, 0.055588 , 0.05446682, 0.05291956, 0.04468113,
                0.04248516, 0.04108151, 0.03885671, 0.03775394, 0.0255504 ,
                0.02181292,\ 0.01979832,\ 0.0185323\ ,\ 0.0164828\ ,\ 0.01047363,
                0.00779365, 0.00702242, 0.00586635, 0.00531234, 0.00300572,
                0.00135565, 0.00109707, 0.00046801])
```

Keeping a threshold for 95% variance and checking how many components will accomplish that.

```
explained_variance[:19].sum()

0.957605182123589
```

It is clear that 19 components give us with over 95% variance, therefore reducing dimensions to 19.



Reducing Dimensions to 19 and observing results

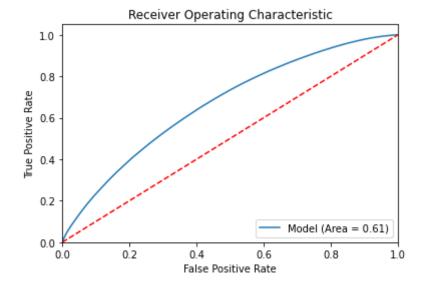
```
In [21]:
          ipca = IncrementalPCA(n components=19, batch size=1000)
In [23]:
          dim model = XGBClassifier()
In [24]:
          X train transformed = ipca.fit transform(X train)
In [25]:
          X_test_transformed = ipca.transform(X_test)
In [26]:
          dim_model.fit(X_train_transformed, y_train)
          pickle.dump(dim model, open("red dim xgboost model.pickle.dat", "wb"))
         [10:45:06] WARNING: src/learner.cc:686: Tree method is automatically select
         ed to be 'approx' for faster speed. To use old behavior (exact greedy algor
         ithm on single machine), set tree method to 'exact'.
In [25]:
          pickle.dump(dim model, open("red dim xgboost model.pickle.dat", "wb"))
In [27]:
          new_y_train_pred = dim_model.predict(X_train_transformed)
In [28]:
          accuracy_score(y_train, new_y_train_pred)
Out [28] - 0.6153930681818182
In [29]:
          new y test pred = dim model.predict(X test transformed)
```

```
In [30]:
    accuracy_score(y_test, new_y_test_pred)
```

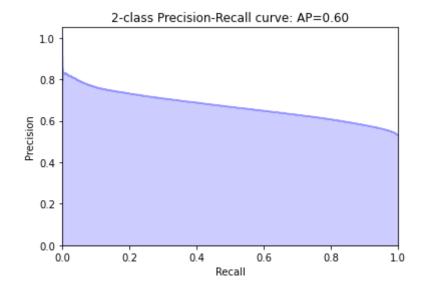
0.6150436363636363

The above result shows that although the model is still not overfitting, but it has significantly lost its accuracy. Therefore, it would not be possible to use 19 components.

```
In [48]:
          test probs = dim model.predict proba(X test transformed)
In [49]:
          logit_roc_auc = roc_auc_score(y_test, new_y_test_pred)
In [50]:
          fpr, tpr, thresholds = roc curve(y test, test probs[:,1])
          plt.figure()
          plt.plot(fpr, tpr, label='Model (Area = %0.2f)' % logit_roc_auc)
          plt.plot([0, 1], [0, 1], 'r--')
          plt.xlim([0.0, 1.0])
          plt.ylim([0.0, 1.05])
          plt.xlabel('False Positive Rate')
          plt.ylabel('True Positive Rate')
          plt.title('Receiver Operating Characteristic')
          plt.legend(loc="lower right")
          plt.savefig('XGBoost ROC')
          plt.show()
```



```
average_precision = average_precision_score(y_test, new_y_test_pred)
# Plot PR
precision, recall, _ = precision_recall_curve(y_test, test_probs[:,1])
plt.step(recall, precision, color='b', alpha=0.2, where='post')
plt.fill_between(recall, precision, step='post', alpha=0.2, color='b')
plt.xlabel('Recall')
plt.ylabel('Precision')
plt.ylim([0.0, 1.05])
plt.xlim([0.0, 1.0])
plt.title('2-class Precision-Recall curve: AP={0:0.2f}'.format(average_precision-green)
plt.savefig('XGBoost_PR')
plt.show()
```



Trying to improve accuracy by using 20 Features

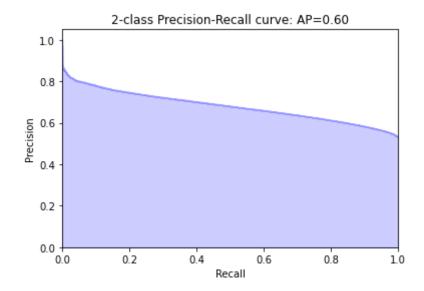
```
In [35]:
          explained_variance[:20].sum()
Out [35] - 0.9680788085817921
 In [6]:
          ipca = IncrementalPCA(n_components=20, batch_size=1000)
In [12]:
          X train transformed = ipca.fit transform(X train)
 In [8]:
          X test transformed = ipca.fit transform(X test)
In [10]:
          dim_model = XGBClassifier()
In [13]:
          dim model.fit(X train transformed, y train)
          pickle.dump(dim model, open("red20 dim xgboost model.pickle.dat", "wb"))
         [10:12:38] WARNING: src/learner.cc:686: Tree method is automatically select
         ed to be 'approx' for faster speed. To use old behavior (exact greedy algor
         ithm on single machine), set tree method to 'exact'.
In [14]:
          new y train pred = dim model.predict(X train transformed)
In [15]:
          accuracy score (y train, new y train pred)
Out[15]: 0.6282880681818181
In [16]:
          new y test pred = dim model.predict(X test transformed)
```

```
In [17]:
          accuracy score(y test, new y test pred)
0.6279590909090909
In [18]:
          test probs = dim model.predict proba(X test transformed)
In [20]:
          logit roc auc = roc auc score(y test, new y test pred)
In [21]:
          fpr, tpr, thresholds = roc curve(y test, test probs[:,1])
          plt.figure()
          plt.plot(fpr, tpr, label='Model (Area = %0.2f)' % logit roc auc)
          plt.plot([0, 1], [0, 1], 'r--')
          plt.xlim([0.0, 1.0])
          plt.ylim([0.0, 1.05])
          plt.xlabel('False Positive Rate')
          plt.ylabel('True Positive Rate')
          plt.title('Receiver Operating Characteristic')
          plt.legend(loc="lower right")
          plt.savefig('XGBoost ROC')
          plt.show()
```



```
average_precision = average_precision_score(y_test, new_y_test_pred)
# Plot PR

precision, recall, _ = precision_recall_curve(y_test, test_probs[:,1])
plt.step(recall, precision, color='b', alpha=0.2, where='post')
plt.fill_between(recall, precision, step='post', alpha=0.2, color='b')
plt.xlabel('Recall')
plt.ylabel('Precision')
plt.ylim([0.0, 1.05])
plt.xlim([0.0, 1.0])
plt.title('2-class Precision-Recall curve: AP={0:0.2f}'.format(average_precision-green)
plt.savefig('XGBoost_PR')
plt.show()
```



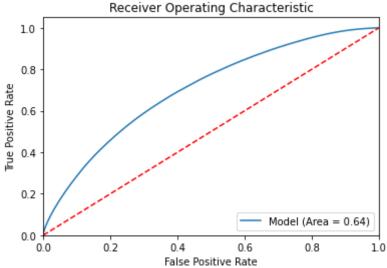
Extending criteria to 99% Explained variance

Using from earlier
explained variance

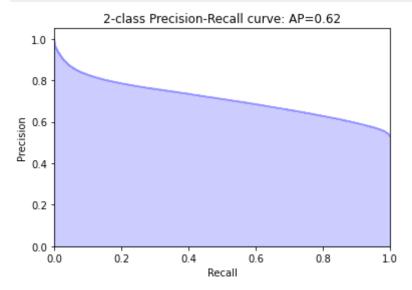
In [9]:

```
Out[9]: array([0.11581302, 0.09659324, 0.08451179, 0.07000956, 0.0641502,
                0.05651781, 0.055588 , 0.05446682, 0.05291956, 0.04468113, 0.04248516, 0.04108151, 0.03885671, 0.03775394, 0.0255504 ,
                0.00135565, 0.00109707, 0.00046801])
In [13]:
          explained variance[:24].sum()
Out[13] 0.9940735577263526
         24 components give 99% explained covariance, therefore proceeding with that to maintain
         accurancy.
In [14]:
          ipca = IncrementalPCA(n components=24, batch size=1000)
In [15]:
          X train transformed = ipca.fit transform(X train)
In [16]:
          X test transformed = ipca.fit transform(X test)
In [17]:
          dim model = XGBClassifier()
In [18]:
          dim_model.fit(X_train_transformed, y_train)
          pickle.dump(dim model, open("99var dim xgboost model.pickle.dat", "wb"))
         [17:05:14] WARNING: src/learner.cc:686: Tree method is automatically select
         ed to be 'approx' for faster speed. To use old behavior (exact greedy algor
         ithm on single machine), set tree method to 'exact'.
In [19]:
          new y train pred = dim model.predict(X train transformed)
```

```
In [20]:
          accuracy score (y train, new y train pred)
Out[20]: 0.6480113636363637
In [22]:
          new y test pred = dim model.predict(X test transformed)
In [23]:
          accuracy_score(y_test, new_y_test_pred)
Out [23] - 0.6480386363636363
In [21]:
          test probs = dim model.predict proba(X test transformed)
In [24]:
          logit_roc_auc = roc_auc_score(y_test, new_y_test_pred)
In [25]:
          fpr, tpr, thresholds = roc curve(y test, test probs[:,1])
          plt.figure()
          plt.plot(fpr, tpr, label='Model (Area = %0.2f)' % logit_roc auc)
          plt.plot([0, 1], [0, 1], 'r--')
          plt.xlim([0.0, 1.0])
          plt.ylim([0.0, 1.05])
          plt.xlabel('False Positive Rate')
          plt.ylabel('True Positive Rate')
          plt.title('Receiver Operating Characteristic')
          plt.legend(loc="lower right")
          plt.savefig('XGBoost ROC')
          plt.show()
```



```
average_precision = average_precision_score(y_test, new_y_test_pred)
# Plot PR
precision, recall, _ = precision_recall_curve(y_test, test_probs[:,1])
plt.step(recall, precision, color='b', alpha=0.2, where='post')
plt.fill_between(recall, precision, step='post', alpha=0.2, color='b')
plt.xlabel('Recall')
plt.ylabel('Precision')
plt.ylim([0.0, 1.05])
plt.xlim([0.0, 1.0])
plt.title('2-class Precision-Recall curve: AP={0:0.2f}'.format(average_preciplt.savefig('XGBoost_PR'))
plt.show()
```



Testing with Batch PCA

```
In [21]:
          pca = PCA(n components=20)
In [22]:
          X train pca = pca.fit transform(X train)
In [23]:
          model = XGBClassifier()
In [24]:
          model.fit(X_train_pca, y_train)
          pickle.dump(model, open("ss dimRed20 xgboost model.pickle.dat", "wb"))
         [06:59:39] WARNING: src/learner.cc:686: Tree method is automatically select
         ed to be 'approx' for faster speed. To use old behavior (exact greedy algor
         ithm on single machine), set tree_method to 'exact'.
In [25]:
          X_test_pca = pca.transform(X_test)
In [26]:
          pred test = model.predict(X test pca)
In [27]:
          accuracy score(y test, pred test)
```

Out[27]: 0.627685