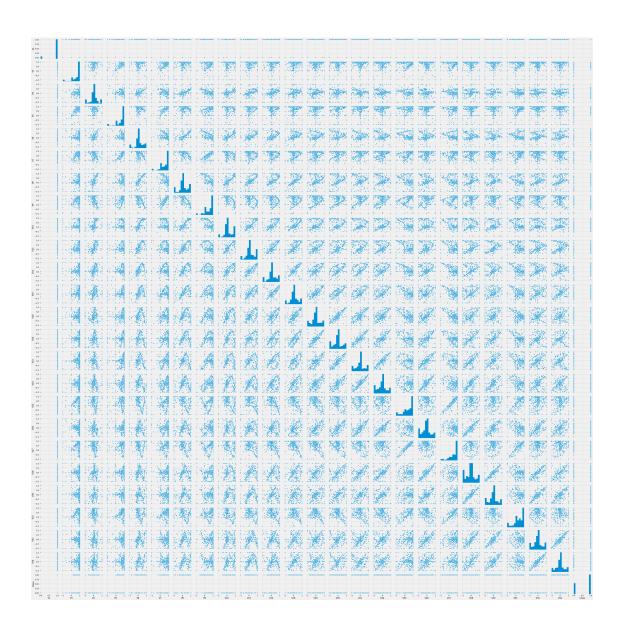
Classification vs Regression Algorithm

February 14, 2021

```
[1]: #Import libraries
    import numpy as np
    import pandas as pd
    import matplotlib.pyplot as plt
    import seaborn as sns
[2]: df = pd.read_csv(r"C:\Users\admin\Desktop\Data Science\Projects\Case Study_
     [3]: df.shape
[3]: (351, 35)
    df.head()
[4]:
[4]:
       V1
           V2
                   VЗ
                            ۷4
                                    ۷5
                                             ۷6
                                                      ۷7
                                                              ۷8
                                                                       ۷9
                                                                          \
        1
              0.99539 -0.05889
                               0.85243
                                       0.02306
                                                0.83398 -0.37708
                                                                  1.00000
    0
              1.00000 -0.18829 0.93035 -0.36156 -0.10868 -0.93597
    1
        1
                                                                  1.00000
    2
            0
              1.00000 -0.03365 1.00000
                                        0.00485
                                                1.00000 -0.12062
        1
                                                                  0.88965
    3
        1
               1.00000 -0.45161
                               1.00000
                                        1.00000
                                                 0.71216 -1.00000
                                                                  0.00000
    4
              1.00000 -0.02401 0.94140
                                        0.06531
                                                 0.92106 -0.23255
                                                                  0.77152
           V10
                      V26
                               V27
                                       V28
                                                V29
                                                        V30
                                                                 V31
       0.03760
               ... -0.51171
                          0.41078 -0.46168
                                            0.21266 -0.34090
                                                             0.42267
               ... -0.26569 -0.20468 -0.18401 -0.19040 -0.11593 -0.16626
    1 -0.04549
    2 0.01198 ... -0.40220
                          0.58984 -0.22145
                                            0.43100 -0.17365
                                                             0.60436
    3 0.00000
               ... 0.90695
                           0.51613 1.00000
                                            1.00000 -0.20099
                                                             0.25682
    4 -0.16399
               ... -0.65158
                          V32
                   V33
                            V34
                                 Class
    1 -0.06288 -0.13738 -0.02447
                                    0
    2 -0.24180  0.56045 -0.38238
                                    1
    3 1.00000 -0.32382 1.00000
                                    0
    4 -0.59573 -0.04608 -0.65697
    [5 rows x 35 columns]
```

```
[5]: pd.set_option('display.max_columns', None)
      pd.set_option('display.max_rows', None)
 [6]: df.head()
 [6]:
         V1
             V2.
                      VЗ
                                ۷4
                                         ۷5
                                                  ۷6
                                                            ۷7
                                                                     V8
                                                                              ۷9
                                                                                  \
                                             0.02306
          1
              0
                 0.99539 -0.05889
                                    0.85243
                                                      0.83398 -0.37708
                                                                         1.00000
          1
                 1.00000 -0.18829
                                    0.93035 -0.36156 -0.10868 -0.93597
      1
                                                                         1.00000
      2
                 1.00000 -0.03365
                                    1.00000
                                             0.00485
          1
                                                       1.00000 -0.12062
                                                                         0.88965
      3
                 1.00000 -0.45161
                                    1.00000
                                             1.00000
                                                      0.71216 -1.00000
                                                                         0.00000
      4
                 1.00000 -0.02401
                                    0.94140
                                             0.06531
                                                      0.92106 -0.23255
                                                                         0.77152
             V10
                      V11
                                V12
                                         V13
                                                  V14
                                                            V15
                                                                     V16
                                                                              V17
                                                                                   \
         0.03760 0.85243 -0.17755
                                     0.59755 -0.44945
                                                       0.60536 -0.38223
                                                                          0.84356
      1 -0.04549
                  0.50874 -0.67743
                                     0.34432 -0.69707 -0.51685 -0.97515
                                                                          0.05499
      2 0.01198 0.73082 0.05346
                                     0.85443 0.00827
                                                       0.54591 0.00299
                                                                          0.83775
      3 0.00000 0.00000 0.00000
                                     0.00000 0.00000 -1.00000 0.14516
                                                                          0.54094
      4 -0.16399 0.52798 -0.20275
                                     0.56409 -0.00712 0.34395 -0.27457
                                                                          0.52940
             V18
                      V19
                                V20
                                         V21
                                                  V22
                                                            V23
                                                                              V25
                                                                     V24
      0 -0.38542  0.58212 -0.32192  0.56971 -0.29674
                                                       0.36946 -0.47357
                                                                          0.56811
      1 \ -0.62237 \ \ 0.33109 \ -1.00000 \ -0.13151 \ -0.45300 \ -0.18056 \ -0.35734 \ -0.20332
      2 -0.13644 0.75535 -0.08540 0.70887 -0.27502
                                                       0.43385 -0.12062
                                                                          0.57528
      3 -0.39330 -1.00000 -0.54467 -0.69975 1.00000
                                                       0.00000 0.00000
                                                                          1.00000
      4 -0.21780 0.45107 -0.17813 0.05982 -0.35575
                                                       0.02309 -0.52879
                                                                          0.03286
             V26
                      V27
                                V28
                                         V29
                                                  V30
                                                            V31
                                                                     V32
                                                                              V33
      0 -0.51171
                  0.41078 -0.46168
                                     0.21266 -0.34090
                                                       0.42267 -0.54487
                                                                          0.18641
      1 - 0.26569 - 0.20468 - 0.18401 - 0.19040 - 0.11593 - 0.16626 - 0.06288 - 0.13738
      2 -0.40220 0.58984 -0.22145
                                     0.43100 -0.17365
                                                       0.60436 -0.24180 0.56045
      3 0.90695 0.51613 1.00000
                                    1.00000 -0.20099
                                                       0.25682 1.00000 -0.32382
      4 -0.65158 0.13290 -0.53206 0.02431 -0.62197 -0.05707 -0.59573 -0.04608
             V34
                  Class
      0 -0.45300
                      1
      1 - 0.02447
                      0
      2 -0.38238
                      1
      3 1.00000
                      0
      4 -0.65697
                      1
[31]: sns.pairplot(df)
```

[31]: <seaborn.axisgrid.PairGrid at 0x2977df85d08>



[8]: #Statistic for each Column df.describe()

[8]:		V1	V2	V3	V4	V5	V6	\
	count	351.000000	351.0	351.000000	351.000000	351.000000	351.000000	
	mean	0.891738	0.0	0.641342	0.044372	0.601068	0.115889	
	std	0.311155	0.0	0.497708	0.441435	0.519862	0.460810	
	min	0.000000	0.0	-1.000000	-1.000000	-1.000000	-1.000000	
	25%	1.000000	0.0	0.472135	-0.064735	0.412660	-0.024795	
	50%	1.000000	0.0	0.871110	0.016310	0.809200	0.022800	
	75%	1.000000	0.0	1.000000	0.194185	1.000000	0.334655	
	max	1.000000	0.0	1.000000	1.000000	1.000000	1.000000	

	V7	V8	V9	V10	V11	V12	\
count	351.000000	351.000000	351.000000	351.000000	351.000000	351.000000	
mean	0.550095	0.119360	0.511848	0.181345	0.476183	0.155040	
std	0.492654	0.520750	0.507066	0.483851	0.563496	0.494817	
min	-1.000000	-1.000000	-1.000000	-1.000000	-1.000000	-1.000000	
25%	0.211310	-0.054840	0.087110	-0.048075	0.021120	-0.065265	
50%	0.728730	0.014710	0.684210	0.018290	0.667980	0.028250	
75%	0.969240	0.445675	0.953240	0.534195	0.957895	0.482375	
max	1.000000	1.000000	1.000000	1.000000	1.000000	1.000000	
	V13	V14	V15	V16	V17	V18	\
count	351.000000	351.000000	351.000000	351.000000	351.000000	351.000000	•
mean	0.400801	0.093414	0.344159	0.071132	0.381949	-0.003617	
std	0.622186	0.494873	0.652828	0.458371	0.618020	0.496762	
min	-1.000000	-1.000000	-1.000000	-1.000000	-1.000000	-1.000000	
25%	0.000000	-0.073725	0.000000	-0.081705	0.000000	-0.225690	
50%	0.644070	0.030270	0.601940	0.000000	0.590910	0.000000	
75%	0.955505	0.374860	0.919330	0.308975	0.935705	0.195285	
max	1.000000	1.000000	1.000000	1.000000	1.000000	1.000000	
	V19	V20	V21	V22	V23	V24	\
count	351.000000	351.000000	351.000000	351.000000	351.000000	351.000000	`
mean	0.359390	-0.024025	0.336695	0.008296	0.362475	-0.057406	
std	0.626267	0.519076	0.609828	0.518166	0.603767	0.527456	
min	-1.000000	-1.000000	-1.000000	-1.000000	-1.000000	-1.000000	
25%	0.000000	-0.234670	0.00000	-0.243870	0.00000	-0.366885	
50%	0.576190	0.000000	0.499090	0.000000	0.531760	0.000000	
75%	0.899265	0.134370	0.894865	0.188760	0.911235	0.164630	
max	1.000000	1.000000	1.000000	1.000000	1.000000	1.000000	
	V25	V26	V27	V28	V29	V30	\
count	351.000000	351.000000	351.000000	351.000000	351.000000	351.000000	`
mean	0.396135	-0.071187	0.541641	-0.069538	0.378445	-0.027907	
std	0.578451	0.508495	0.516205	0.550025	0.575886	0.507974	
min	-1.000000	-1.000000	-1.000000	-1.000000	-1.000000	-1.000000	
25%	0.000000	-0.332390	0.286435	-0.443165	0.000000	-0.236885	
50%	0.553890	-0.015050	0.708240	-0.017690	0.496640	0.000000	
75%	0.905240	0.156765	0.999945	0.153535	0.883465	0.154075	
max	1.000000	1.000000	1.000000	1.000000	1.000000	1.000000	
	V31	V32	V33	V34	Class		
count	351.000000	351.000000	351.000000	351.000000	351.000000		
mean	0.352514	-0.003794	0.349364	0.014480	0.641026		
std	0.571483	0.513574	0.522663	0.468337	0.480384		
min	-1.000000	-1.000000	-1.000000	-1.000000	0.000000		
25%	0.000000	-0.242595	0.000000	-0.165350	0.000000		
50%	0.442770	0.000000	0.409560	0.000000	1.000000		

75% 0.857620 0.200120 0.813765 0.171660 1.000000 max 1.000000 1.000000 1.000000 1.000000

[7]: df.info()

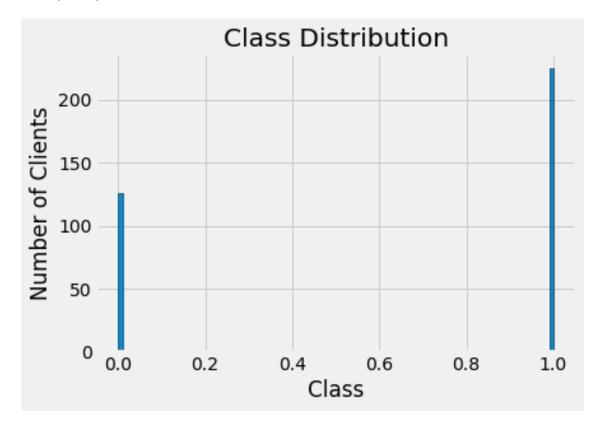
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 351 entries, 0 to 350
Data columns (total 35 columns):

Data	columns	(total 35 columns):				
#	Column	Non-Null Count	Dtype			
0	V1	351 non-null	int64			
1	V2	351 non-null	int64			
2	V3	351 non-null	float64			
3	V4	351 non-null	float64			
4	V 5	351 non-null	float64			
5	V6	351 non-null	float64			
6	V7	351 non-null	float64			
7	V8	351 non-null	float64			
8	V9	351 non-null	float64			
9	V10	351 non-null	float64			
10	V11	351 non-null	float64			
11	V12	351 non-null	float64			
12	V13	351 non-null	float64			
13	V14	351 non-null	float64			
14	V15	351 non-null	float64			
15	V16	351 non-null	float64			
16	V17	351 non-null	float64			
17	V18	351 non-null	float64			
18	V19	351 non-null	float64			
19	V20	351 non-null	float64			
20	V21	351 non-null	float64			
21	V22	351 non-null	float64			
22	V23	351 non-null	float64			
23	V24	351 non-null	float64			
24	V25	351 non-null	float64			
25	V26	351 non-null	float64			
26	V27	351 non-null	float64			
27	V28	351 non-null	float64			
28	V29	351 non-null	float64			
29	V30	351 non-null	float64			
30	V31	351 non-null	float64			
31	V32	351 non-null	float64			
32	V33	351 non-null	float64			
33	V34	351 non-null	float64			
34	Class	351 non-null	int64			

dtypes: float64(32), int64(3)

memory usage: 96.1 KB

[9]: Text(0.5, 1.0, 'Class Distribution')



```
[10]: # # Correlations between Features and Target

# Find all correlations and sort

correlations_df = df.corr()['Class'].sort_values()

# Print the most negative correlations

print(correlations_df.head(15), '\n')

# Print the most positive correlations
```

```
print(correlations_df.tail(15))
     V22
           -0.116385
     V27
           -0.111107
     V34
           -0.064168
     V32
           -0.036004
     V30
           -0.003942
     V26
           0.001541
     V24
            0.006193
     V20
            0.035620
     V28
            0.042756
     V17
            0.087060
     V19
            0.117435
     V18
            0.119346
     V10
            0.120634
     ۷4
            0.125884
     V16
            0.148775
     Name: Class, dtype: float64
              0.197041
     V14
     V23
              0.204361
     V15
              0.207201
     V8
              0.207544
     V21
              0.219583
     V29
              0.250036
     V33
              0.261157
     V31
              0.294417
     ۷9
              0.294852
     ۷7
              0.450429
     V1
              0.465614
     ۷5
              0.516477
     VЗ
              0.519145
     Class
              1.000000
                   {\tt NaN}
     Name: Class, dtype: float64
[11]: for i in df.columns:
          if len(set(df[i]))==1:
              df.drop(labels=[i], axis=1, inplace=True)
[12]: # Find all correlations and sort
      correlations_df = df.corr()['Class'].sort_values()
      # Print the most negative correlations
      print(correlations_df.head(15), '\n')
      # Print the most positive correlations
      print(correlations_df.tail(15))
```

```
V22
           -0.116385
     V27
           -0.111107
     V34
           -0.064168
     V32
           -0.036004
     V30
           -0.003942
     V26
            0.001541
     V24
            0.006193
     V20
            0.035620
     V28
            0.042756
     V17
            0.087060
     V19
            0.117435
     V18
            0.119346
     V10
            0.120634
     ۷4
            0.125884
     V16
            0.148775
     Name: Class, dtype: float64
     V25
              0.188185
     V14
              0.197041
     V23
              0.204361
     V15
              0.207201
     8V
              0.207544
     V21
              0.219583
     V29
              0.250036
     V33
              0.261157
     V31
              0.294417
     ۷9
              0.294852
     ۷7
              0.450429
     V1
              0.465614
     ۷5
              0.516477
     VЗ
              0.519145
     Class
              1.000000
     Name: Class, dtype: float64
[13]: df.shape
[13]: (351, 34)
[14]: # # # Feature Engineering and Selection
      def remove_collinear_features(x, threshold):
          111
          Objective:
              Remove collinear features in a dataframe with a correlation coefficient
              greater than the threshold. Removing collinear features can help a model
              to generalize and improves the interpretability of the model.
          Inputs:
```

```
threshold: any features with correlations greater than this value are
\hookrightarrow removed
   Output:
       dataframe that contains only the non-highly-collinear features
   # Dont want to remove correlations between Class
   y = x['Class']
   x = x.drop(columns = ['Class'])
   # Calculate the correlation matrix
   corr_matrix = x.corr()
   iters = range(len(corr_matrix.columns) - 1)
   drop_cols = []
   # Iterate through the correlation matrix and compare correlations
   for i in iters:
       for j in range(i):
           item = corr_matrix.iloc[j:(j+1), (i+1):(i+2)]
           col = item.columns
           row = item.index
           val = abs(item.values)
           # If correlation exceeds the threshold
           if val >= threshold:
               # Print the correlated features and the correlation value
               # print(col.values[0], "/", row.values[0], "/",
\rightarrow round(val[0][0], 2))
               drop_cols.append(col.values[0])
   # Drop one of each pair of correlated columns
   drops = set(drop_cols)
   x = x.drop(columns = drops)
   # Add the score back in to the data
   x['Class'] = y
   return x
```

```
[15]: # Remove the collinear features above a specified correlation coefficient df = remove_collinear_features(df, 0.6);
```

```
[16]: df.shape
```

[16]: (351, 25)

```
[17]: from sklearn.model_selection import train_test_split
      # # # Split Into Training and Testing Sets
      # Separate out the features and targets
      features = df.drop(columns='Class')
      targets = pd.DataFrame(df['Class'])
      # Split into 80% training and 20% testing set
      X_train, X_test, y_train, y_test = train_test_split(features, targets,_
      →test size = 0.2, random state = 42)
      print(X_train.shape)
      print(X_test.shape)
      print(y_train.shape)
     print(y_test.shape)
     (280, 24)
     (71, 24)
     (280, 1)
     (71, 1)
[18]: # # Feature Scaling
      from sklearn.preprocessing import StandardScaler
      sc = StandardScaler()
      X_train = sc.fit_transform(X_train)
      X_test = sc.transform(X_test)
[19]: # Convert y to one-dimensional array (vector)
      y_train = np.array(y_train).reshape((-1, ))
      y test = np.array(y test).reshape((-1, ))
[20]: X_train
[20]: array([[ 0.35284273, 0.70670705, 0.53265652, ..., -0.88625238,
               1.92502166, 2.18430028],
             [0.35284273, 0.47583927, -0.5080449, ..., 0.13719315,
               1.35747018, 1.17715782],
             [ 0.35284273, 0.6996991 , 0.13363531, ..., 0.7149698 ,
               0.2840665 , 0.25014271],
             [ 0.35284273, 0.70670705, 0.16846513, ..., 0.98020209,
             -0.09448333, -0.09472362],
             [0.35284273, 0.60210095, -0.01294299, ..., 0.97486423,
              -0.01824245, -0.02666483],
             [-2.83412386, -1.26736552, -0.01217651, ..., -0.59190758,
              -0.02686981, -0.01398075]])
```

```
[21]: X_test
[21]: array([[ 0.35284273, -0.33777475, 0.50071228, ..., -0.17050478,
              -0.50194067, 0.07907248,
             [0.35284273, 0.35638814, -0.18287643, ..., 0.59526619,
             -0.10923963, 0.01270638],
             [ 0.35284273, 0.50118636, 0.87347023, ..., 0.81698222,
              -0.16406826, 0.59991121],
             [0.35284273, 0.30887221, 0.85045325, ..., 1.10265089,
             -0.39284946, -0.14016208],
             [ 0.35284273, 0.70670705, 2.24218061, ..., 0.06337818,
             -0.02206815, 1.74002768],
             [-2.83412386, 0.70670705, -2.26653363, ..., 1.10265089,
               1.92502166, 2.18430028]])
[22]: # Function to calculate mean absolute error
      def cross_val(X_train, y_train, model):
          # Applying k-Fold Cross Validation
          from sklearn.model_selection import cross_val_score
          accuracies = cross_val_score(estimator = model, X = X_train, y = y_train, u
       \rightarrow cv = 5)
          return accuracies.mean()
      # Takes in a model, trains the model, and evaluates the model on the test set
      def fit_and_evaluate(model):
          # Train the model
          model.fit(X_train, y_train)
          # Make predictions and evalute
          model_pred = model.predict(X_test)
          model_cross = cross_val(X_train, y_train, model)
          # Return the performance metric
          return model_cross
[23]: # # Naive Bayes
      from sklearn.naive_bayes import GaussianNB
      naive = GaussianNB()
      naive_cross = fit_and_evaluate(naive)
      print('Naive Bayes Performance on the test set: Cross Validation Score = %0.4f'u
       →% naive_cross)
```

Naive Bayes Performance on the test set: Cross Validation Score = 0.8893

[24]: # # Random Forest Classification from sklearn.ensemble import RandomForestClassifier random = RandomForestClassifier(n_estimators = 10, criterion = 'entropy') random_cross = fit_and_evaluate(random) print('Random Forest Performance on the test set: Cross Validation Score = %0. →4f' % random_cross)

Random Forest Performance on the test set: Cross Validation Score = 0.9357

```
[25]: # # Gradiente Boosting Classification
from xgboost import XGBClassifier
gb = XGBClassifier()
gb_cross = fit_and_evaluate(gb)

print('Gradiente Boosting Classification Performance on the test set: Cross
→Validation Score = %0.4f' % gb_cross)
```

C:\Users\admin\anaconda3\lib\site-packages\xgboost\sklearn.py:888: UserWarning: The use of label encoder in XGBClassifier is deprecated and will be removed in a future release. To remove this warning, do the following: 1) Pass option use_label_encoder=False when constructing XGBClassifier object; and 2) Encode your labels (y) as integers starting with 0, i.e. 0, 1, 2, ..., [num_class - 1]. warnings.warn(label_encoder_deprecation_msg, UserWarning)

C:\Users\admin\anaconda3\lib\site-packages\xgboost\sklearn.py:888: UserWarning: The use of label encoder in XGBClassifier is deprecated and will be removed in a future release. To remove this warning, do the following: 1) Pass option use_label_encoder=False when constructing XGBClassifier object; and 2) Encode your labels (y) as integers starting with 0, i.e. 0, 1, 2, ..., [num_class - 1]. warnings.warn(label_encoder_deprecation_msg, UserWarning)

[12:18:44] WARNING: C:/Users/Administrator/workspace/xgboost-win64_release_1.3.0/src/learner.cc:1061: Starting in XGBoost 1.3.0, the default evaluation metric used with the objective 'binary:logistic' was changed from 'error' to 'logloss'. Explicitly set eval_metric if you'd like to restore the old behavior.

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     old behavior.
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     evaluation metric used with the objective 'binary:logistic' was changed from
     'error' to 'logloss'. Explicitly set eval metric if you'd like to restore the
     old behavior.
     Gradiente Boosting Classification Performance on the test set: Cross Validation
     Score = 0.9250
[26]: from sklearn.neighbors import KNeighborsClassifier
      classifier = KNeighborsClassifier(n_neighbors=5)
      classifier.fit(X_train, y_train)
      classifier.score(X_test, y_test)
[26]: 0.8450704225352113
[27]: from sklearn.linear_model import LinearRegression
      from sklearn.linear_model import Lasso
      from sklearn.linear model import Ridge
      from sklearn.metrics import mean_squared_error
      lr = LinearRegression()
      lr_lasso = Lasso()
      lr_ridge = Ridge()
      def rmse(y_test, y_pred):
          return np.sqrt(mean_squared_error(y_test, y_pred))
[28]: #Ridge
      lr.fit(X_train, y_train)
      lr_score = lr.score(X_test, y_test)
      lr_rmse = rmse(y_test, lr.predict(X_test))
      lr_score, lr_rmse
[28]: (0.42866763283334197, 0.36940205657606945)
[29]: # Lasso
      lr_lasso.fit(X_train, y_train)
      lr_lasso_score=lr_lasso.score(X_test, y_test)
      lr_lasso_rmse = rmse(y_test, lr_lasso.predict(X_test))
      lr_lasso_score, lr_lasso_rmse
```

[29]: (-0.00824127906976746, 0.4907238114814987)

1 Conclusion

1.1 Classification Algorithm is better than Regression Technique

[]: