

Homework 6.2 - Grant Jackson_REDO

November 5, 2024

```
[1]: # Import necessary libraries
import pandas as pd
from sklearn.model_selection import GridSearchCV, train_test_split
from sklearn.neighbors import KNeighborsClassifier
from sklearn.metrics import make_scorer, precision_score
import matplotlib.pyplot as plt
```

```
[2]: # Load the Default dataset
import os
os.chdir('C:\\Users\\gmoor\\Documents\\Economic Analytics 1\\Data')

raw0 = pd.read_csv('Default.csv')
raw0.dropna(inplace=True)

raw0
```

```
[2]:
```

	Unnamed: 0	default	student	balance	income
0	1	No	No	729.526495	44361.625074
1	2	No	Yes	817.180407	12106.134700
2	3	No	No	1073.549164	31767.138947
3	4	No	No	529.250605	35704.493935
4	5	No	No	785.655883	38463.495879
...
9995	9996	No	No	711.555020	52992.378914
9996	9997	No	No	757.962918	19660.721768
9997	9998	No	No	845.411989	58636.156984
9998	9999	No	No	1569.009053	36669.112365
9999	10000	No	Yes	200.922183	16862.952321

[10000 rows x 5 columns]

```
[3]: # Convert columns to dummy variables
raw0.default=(raw0.default=='Yes')*1
raw0.student=(raw0.student=='Yes')*1

raw0
```

```
[3]:      Unnamed: 0  default  student      balance      income
0           1         0         0  729.526495  44361.625074
1           2         0         1  817.180407  12106.134700
2           3         0         0 1073.549164  31767.138947
3           4         0         0  529.250605  35704.493935
4           5         0         0  785.655883  38463.495879
...
9995      9996      ...      ...      ...      ...
9996      9997         0         0  757.962918  19660.721768
9997      9998         0         0  845.411989  58636.156984
9998      9999         0         0 1569.009053  36669.112365
9999     10000         0         1  200.922183  16862.952321
```

[10000 rows x 5 columns]

```
[4]: # Prepare features and target
X = raw0[['balance', 'income', 'student']]
y = raw0['default']
```

```
[5]: X
```

```
[5]:      balance      income  student
0    729.526495  44361.625074         0
1    817.180407  12106.134700         1
2   1073.549164  31767.138947         0
3    529.250605  35704.493935         0
4    785.655883  38463.495879         0
...
9995    711.555020  52992.378914         0
9996    757.962918  19660.721768         0
9997    845.411989  58636.156984         0
9998   1569.009053  36669.112365         0
9999    200.922183  16862.952321         1
```

[10000 rows x 3 columns]

```
[6]: y
```

```
[6]: 0      0
1      0
2      0
3      0
4      0
...
9995   0
9996   0
9997   0
```

```
9998    0
9999    0
Name: default, Length: 10000, dtype: int32
```

```
[7]: # Split the data into train and test sets
X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.2,
↳ random_state=10)
```

```
[8]: # Define the KNN model
knn = KNeighborsClassifier()
```

```
[9]: # Set up the parameter grid to search the number of neighbor
param_grid = {'n_neighbors': [2, 3, 4, 5, 6, 7, 8]}

param_grid
```

```
[9]: {'n_neighbors': [2, 3, 4, 5, 6, 7, 8]}
```

```
[10]: # Define precision as the scoring metric
scorer = make_scorer(precision_score, zero_division=1)
```

```
[11]: # Create GridSearchCV object
grid_search = GridSearchCV(estimator=knn, param_grid=param_grid,
↳ scoring=scorer, cv=5)
```

```
[12]: # Fit the model
grid_search.fit(X_train, y_train)
```

```
[12]: GridSearchCV(cv=5, estimator=KNeighborsClassifier(),
      param_grid={'n_neighbors': [2, 3, 4, 5, 6, 7, 8]},
      scoring=make_scorer(precision_score, zero_division=1))
```

```
[13]: # Get the best parameters and best precision score
best_params = grid_search.best_params_
best_precision = grid_search.best_score_
print("Best Parameters:", best_params)
print("Best Precision Score:", best_precision)
```

```
Best Parameters: {'n_neighbors': 4}
Best Precision Score: 0.6476190476190476
```

```
[14]: # Results from GridSearchCV
results = pd.DataFrame(grid_search.cv_results_)
print("\nGrid Search Results:")
print(results[['param_n_neighbors', 'mean_test_score', 'std_test_score',
↳ 'rank_test_score']])
```

Grid Search Results:

	param_n_neighbors	mean_test_score	std_test_score	rank_test_score
0	2	0.569238	0.237082	2
1	3	0.463347	0.139197	6
2	4	0.647619	0.207239	1
3	5	0.503525	0.132536	5
4	6	0.341270	0.178880	7
5	7	0.532493	0.122260	4
6	8	0.553333	0.245493	3

```
[15]: # Visualization of precision scores for each number of neighbors
plt.plot(results['param_n_neighbors'], results['mean_test_score'], marker='o')
plt.xlabel("Number of Neighbors (k)")
plt.ylabel("Mean Precision Score")
plt.title("Grid Search Precision Scores for KNN")
plt.show()
```

