Assignment 9: GBDT

In [1]:

```
from google.colab import drive
drive.mount('/content/drive')
```

Mounted at /content/drive

Response Coding: Example

rain Data	
State	++ class
A	; 0
В	t 1
C	1
Α	0
Α	† 1
В	1 1
А	0
А	1
С	1
С	0
	•
est Data	
State	Ī
Α	!
C	!
D	Ī
С	Ī
В	İ
E	1

The response tabel is built only on train dataset. For a category which is not there in train data and present in test data, we will encode them with default values Ex: in our test data if have State: D then we encode it as [0.5, 0.05]

1. Apply GBDT on these feature sets

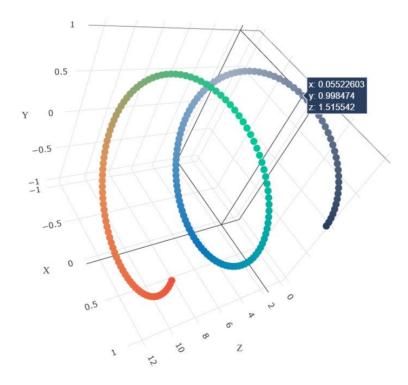
- Set 1: categorical(instead of one hot encoding, try response coding
 (https://www.appliedaicourse.com/course/applied-ai-course-online/lessons/handling-categorical-and-numerical-features/): use probability values), numerical features + project_title(TFIDF)+
 preprocessed_eassay (TFIDF)+sentiment Score of eassay(check the bellow example, include all 4
 values as 4 features)
- Set 2: categorical(instead of one hot encoding, try <u>response coding</u>
 (https://www.appliedaicourse.com/course/applied-ai-course-online/lessons/handling-categorical-and-numerical-features/): use probability values), numerical features + project_title(TFIDF W2V)+ preprocessed_eassay (TFIDF W2V)

2. The hyper paramter tuning (Consider any two hyper parameters)

- Find the best hyper parameter which will give the maximum <u>AUC</u>
 (https://www.appliedaicourse.com/course/applied-ai-course-online/lessons/receiver-operating-characteristic-curve-roc-curve-and-auc-1/) value
- find the best hyper paramter using k-fold cross validation/simple cross validation data
- use gridsearch cv or randomsearch cv or you can write your own for loops to do this task

3. Representation of results

• You need to plot the performance of model both on train data and cross validation data for each hyper parameter, like shown in the figure



with X-axis as **n_estimators**, Y-axis as **max_depth**, and Z-axis as **AUC Score**, we have given the notebook which explains how to plot this 3d plot, you can find it in the same drive $3d_scatter_plot.ipynb$

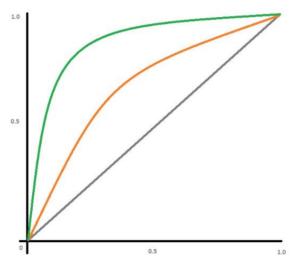


 You need to plot the performance of model both on train data and cross validation data for each hyper parameter, like shown in the figure



seaborn heat maps (https://seaborn.pydata.org/generated/seaborn.heatmap.html) with rows as **n_estimators**, columns as **max_depth**, and values inside the cell representing **AUC Score**

- You choose either of the plotting techniques out of 3d plot or heat map
- Once after you found the best hyper parameter, you need to train your model with it, and find the AUC on test data and plot the ROC curve on both train and test.



Along with plotting ROC curve, you need to print the <u>confusion matrix</u>
 (https://www.appliedaicourse.com/course/applied-ai-course-online/lessons/confusion-matrix-tpr-fpr-fnr-tnr-1/) with predicted and original labels of test data points

	Predicted: NO	Predicted: YES
Actual: NO	TN = ??	FP = ??
Actual: YES	FN = ??	TP = ??

4. You need to summarize the results at the end of the notebook, summarize it in the table format

+ Vectorizer	Model	Hyper parameter	AUC
BOW	Brute	7	0.78
TFIDF	Brute	12	0.79
W2V	Brute	10	0.78
TFIDFW2V	Brute	6	0.78

In [2]:

!pip install chart_studio Collecting chart studio Downloading chart studio-1.1.0-py3-none-any.whl (64 kB) | 64 kB 1.4 MB/s Requirement already satisfied: six in /usr/local/lib/python3.7/distpackages (from chart studio) (1.15.0) Requirement already satisfied: retrying>=1.3.3 in /usr/local/lib/pyt hon3.7/dist-packages (from chart studio) (1.3.3) Requirement already satisfied: plotly in /usr/local/lib/python3.7/di st-packages (from chart studio) (4.4.1) Requirement already satisfied: requests in /usr/local/lib/python3.7/ dist-packages (from chart studio) (2.23.0) Requirement already satisfied: urllib3!=1.25.0,!=1.25.1,<1.26,>=1.2 1.1 in /usr/local/lib/python3.7/dist-packages (from requests->chart studio) (1.24.3) Requirement already satisfied: certifi>=2017.4.17 in /usr/local/lib/ python3.7/dist-packages (from requests->chart studio) (2021.5.30) Requirement already satisfied: chardet<4,>=3.0.2 in /usr/local/lib/p ython3.7/dist-packages (from requests->chart studio) (3.0.4) Requirement already satisfied: idna<3,>=2.5 in /usr/local/lib/python 3.7/dist-packages (from requests->chart studio) (2.10) Installing collected packages: chart-studio Successfully installed chart-studio-1.1.0

In [3]:

```
%matplotlib inline
import warnings
warnings.filterwarnings("ignore")
import pandas as pd
import numpy as np
import nltk
import matplotlib.pyplot as plt
import seaborn as sns
from sklearn.feature extraction.text import TfidfVectorizer
from sklearn.feature extraction.text import CountVectorizer
from sklearn.metrics import confusion matrix
from sklearn import metrics
from sklearn.metrics import roc curve, auc
import re
# Tutorial about Python regular expressions: https://pymotw.com/2/re/
import pickle
from tqdm import tqdm
import os
import chart studio.plotly as plotly
import plotly.graph_objs as go
#from plotly import plotly
import plotly.offline as offline
import plotly.graph_objs as go
offline.init notebook mode()
from collections import Counter
```

1. GBDT (xgboost/lightgbm)

1.1 Loading Data

```
import pandas
data = pandas.read_csv('/content/drive/MyDrive/DT/preprocessed_data.csv', nrows=
20000)

In [5]:
data.shape
Out[5]:
(20000, 9)
```

In [6]:

```
y = data['project is approved'].values
X = data.drop(['project_is_approved'], axis=1)
X.head(1)
Out[6]:
   school state teacher prefix project grade category teacher number of previously posted p
0
          ca
                     mrs
                                grades_prek_2
In [12]:
#data is highly imbalanced
unique, counts = np.unique(y, return_counts=True)
dict(zip(unique, counts))
Out[12]:
{0: 3047, 1: 16953}
1.2 Splitting data into Train and cross validation(or test):
Stratified Sampling
In [14]:
# train test split
from sklearn.model_selection import train_test_split
X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.33, strati
fy=y)
In [15]:
X train.shape, X test.shape
Out[15]:
((13400, 8), (6600, 8))
In [16]:
unique, counts = np.unique(y_train, return_counts=True)
dict(zip(unique, counts))
Out[16]:
{0: 2041, 1: 11359}
```

```
In [17]:
unique, counts = np.unique(y test, return counts=True)
dict(zip(unique, counts))
Out[17]:
{0: 1006, 1: 5594}
```

1.3 Make Data Model Ready: encoding eassay, and project title

```
In [18]:
```

```
print("Before vectorizations")
print(X train.shape, y train.shape)
print(X test.shape, y test.shape)
print("="*100)
vectorizer = TfidfVectorizer(min df=10,ngram range=(1,4), max features=5000)
# encoding eassay
vectorizer.fit(X train['essay'].values) # fit has to happen only on train data
# we use the fitted CountVectorizer to convert the text to vector
X_train_essay_tfidf = vectorizer.transform(X_train['essay'].values)
X test essay tfidf = vectorizer.transform(X test['essay'].values)
print("After TFIDF vectorization of essay")
print(X train essay tfidf.shape, y train.shape)
print(X test essay tfidf.shape, y test.shape)
print("="*100)
Before vectorizations
(13400, 8) (13400,)
(6600, 8) (6600,)
After TFIDF vectorization of essay
(13400, 5000) (13400,)
(6600, 5000) (6600,)
```

1.4 Make Data Model Ready: encoding numerical, categorical features

In [19]:

```
from sklearn.preprocessing import Normalizer
normalizer = Normalizer()
normalizer.fit(X_train['price'].values.reshape(1,-1))
X_train_price_norm = normalizer.transform(X_train['price'].values.reshape(1,-1))
X_test_price_norm = normalizer.transform(X_test['price'].values.reshape(1,-1))
X_train_price_norm = X_train_price_norm.reshape(-1,1)
X_test_price_norm = X_test_price_norm.reshape(-1,1)
print("After vectorizations")
#print(X_train_price_norm_1.shape, y_train.shape)
print(X_train_price_norm.shape, y_train.shape)
print(X_test_price_norm.shape, y_test.shape)
print("="*100)
```

In [20]:

```
normalizer = Normalizer()
# normalizer.fit(X train['price'].values)
# this will rise an error Expected 2D array, got 1D array instead: # array=[105.
22 215.96 96.01 ... 368.98 80.53 709.67].
# Reshape your data either using
# array.reshape(-1, 1) if your data has a single feature
# array.reshape(1, -1) if it contains a single sample.
normalizer.fit(X train['teacher number of previously posted projects'].values.re
shape(1,-1))
X train teacher number of previously posted projects norm = normalizer.transform
(X train['teacher number of previously posted projects'].values.reshape(1,-1))
X test teacher number of previously posted projects norm = normalizer.transform(
X test['teacher number of previously posted projects'].values.reshape(1,-1))
X train teacher number of previously posted projects norm = X train teacher numb
er of previously posted projects norm.reshape(-1,1)
X test teacher number of previously posted projects norm = X test teacher number
of previously posted projects norm.reshape(-1,1)
print("After vectorizations")
print(X train teacher number of previously posted projects norm.shape, y train.s
print(X test teacher number of previously posted projects norm.shape, y test.sha
pe)
print("="*100)
```

```
In [21]:
```

```
import nltk
nltk.download('all')
```

```
[nltk data] Downloading collection 'all'
[nltk data]
[nltk data]
                 Downloading package abc to /root/nltk data...
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                   Unzipping corpora/abc.zip.
                 Downloading package alpino to /root/nltk data...
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                 Downloading package ycoe to /root/nltk_data...
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                   Unzipping help/tagsets.zip.
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                 Downloading package snowball data to
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[nltk_data]
                 Downloading package bllip_wsj_no_aux to
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[nltk_data]
                     /root/nltk data...
[nltk data]
                   Unzipping models/bllip wsj no aux.zip.
[nltk_data]
                 Downloading package word2vec sample to
[nltk data]
                     /root/nltk data...
                   Unzipping models/word2vec_sample.zip.
[nltk_data]
[nltk_data]
                 Downloading package panlex_swadesh to
                     /root/nltk data...
[nltk data]
[nltk data]
                 Downloading package mte teip5 to /root/nltk data...
                   Unzipping corpora/mte_teip5.zip.
[nltk_data]
                 Downloading package averaged_perceptron_tagger to
[nltk_data]
                     /root/nltk data...
[nltk_data]
                   Unzipping taggers/averaged_perceptron_tagger.zip.
[nltk_data]
                 Downloading package averaged perceptron tagger ru t
[nltk data]
O
[nltk data]
                     /root/nltk data...
[nltk_data]
                   Unzipping
[nltk_data]
                        taggers/averaged perceptron tagger ru.zip.
[nltk data]
                 Downloading package perluniprops to
                     /root/nltk data...
[nltk data]
                   Unzipping misc/perluniprops.zip.
[nltk_data]
                 Downloading package nonbreaking_prefixes to
[nltk_data]
                     /root/nltk data...
[nltk_data]
[nltk_data]
                   Unzipping corpora/nonbreaking_prefixes.zip.
                 Downloading package vader lexicon to
[nltk data]
[nltk_data]
                     /root/nltk data...
                 Downloading package porter_test to /root/nltk_dat
[nltk data]
```

Out[21]:

True

In [22]:

```
from nltk.sentiment.vader import SentimentIntensityAnalyzer as SIA
sentiment_neg, sentiment_neu, sentiment_pos, sentiment_comp = [], [], [],
for sentence in tqdm(data['essay'].values):
    sid = SIA()
    sentiment_dict=sid.polarity_scores(sentence)
    sentiment_neg.append(sentiment_dict['neg'])
    sentiment_neu.append(sentiment_dict['neu'])
    sentiment_pos.append(sentiment_dict['pos'])
    sentiment_comp.append(sentiment_dict['compound'])
```

100% | 20000/20000 [03:36<00:00, 92.37it/s]

In [23]:

```
import numpy as np
neg = np.array((sentiment_neg))
pos = np.array((sentiment_pos))
neu = np.array((sentiment_neu))
comp = np.array((sentiment_comp))
```

In [24]:

```
X_train_neg = neg[0:X_train.shape[0]].reshape(-1,1)
X_train_pos = pos[0:X_train.shape[0]].reshape(-1,1)
X_train_comp = comp[0:X_train.shape[0]].reshape(-1,1)
X_train_neu = neu[0:X_train.shape[0]].reshape(-1,1)
```

In [25]:

```
X_test_neg = neg[X_train.shape[0]:].reshape(-1,1)
X_test_pos = pos[X_train.shape[0]:].reshape(-1,1)
X_test_comp = comp[X_train.shape[0]:].reshape(-1,1)
X_test_neu = neu[X_train.shape[0]:].reshape(-1,1)
```

#https://stackoverflow.com/questions/11869910/pandas-filter-rows-of-dataframe-wi

```
In [26]:
```

```
th-operator-chaining
def mask(df, key, value):
    return df[df[key] == value]
def get response(data,data label):
    cat values = np.unique(data).tolist()
    df = pd.DataFrame({'feature':data.tolist(),'label':data label.tolist()})
    pd.DataFrame.mask = mask
    accep = {}
    reject={}
    prob_neg = {}
    prob pos={}
    for i in cat values:
        count 0 = len(df.mask('feature', i).mask('label', 0))
                  = len(df.mask('feature', i).mask('label', 1))
        count 1
                  = count_0 + count_1
        total
                  = count 0/total
        prob 0
        prob 1
                  = count 1/total
        accep[i]
                  = count 1
        reject[i] = count 0
        prob_neg[i] = prob_0
        prob pos[i] = prob 1
    return prob neg, prob pos
In [27]:
cat_0_train = get_response(X_train['clean_categories'],y_train)[0]
cat 1 train = get response(X train['clean categories'],y train)[1]
In [28]:
subcat 0 train = get response(X train['clean subcategories'],y train)[0]
subcat 1 train = get response(X train['clean subcategories'],y train)[1]
In [29]:
state_0_train = get_response(X_train['school_state'],y_train)[0]
state_1_train = get_response(X_train['school_state'],y_train)[1]
In [30]:
prefix 0 train = get response(X train['teacher prefix'],y train)[0]
prefix 1 train = get response(X train['teacher prefix'],y train)[1]
In [31]:
grad cat 0 train = get response(X train['project grade category'],y train)[0]
```

grad cat 1 train = get response(X train['project grade category'],y train)[1]

In [32]:

```
cat_neg_train = []
cat_pos_train = []

for i in X_train['clean_categories']:
    cat_neg_train.append(cat_0_train[i])
    cat_pos_train.append(cat_1_train[i])

cat_neg_train = np.array(cat_neg_train).reshape(-1, 1)
cat_pos_train = np.array(cat_pos_train).reshape(-1, 1)
```

In [33]:

```
subcat_neg_train = []
subcat_pos_train = []
for i in X_train['clean_subcategories']:
        subcat_neg_train.append(subcat_0_train[i])
        subcat_pos_train.append(subcat_1_train[i])
X_train['subcat_0'] = subcat_neg_train
X_train['subcat_1'] = subcat_pos_train
subcat_neg_train = np.array(subcat_neg_train).reshape(-1, 1)
subcat_pos_train = np.array(subcat_pos_train).reshape(-1, 1)
```

In [34]:

```
state_neg_train = []
state_pos_train = []
for i in X_train['school_state']:
    state_neg_train.append(state_0_train[i])
    state_pos_train.append(state_1_train[i])
X_train['state_0'] = state_neg_train
X_train['state_1'] = state_pos_train

state_neg_train = np.array(state_neg_train).reshape(-1, 1)
state_pos_train = np.array(state_pos_train).reshape(-1, 1)
```

In [35]:

```
prefix_neg_train = []
prefix_pos_train = []
for i in X_train['teacher_prefix']:
    prefix_neg_train.append(prefix_0_train[i])
    prefix_pos_train.append(prefix_1_train[i])
X_train['prefix_0'] = prefix_neg_train
X_train['prefix_1'] = prefix_pos_train

prefix_neg_train = np.array(prefix_neg_train).reshape(-1, 1)
prefix_pos_train = np.array(prefix_pos_train).reshape(-1, 1)
```

In [36]:

```
grade_neg_train = []
grade_pos_train = []
for i in X_train['project_grade_category']:
        grade_neg_train.append(grad_cat_0_train[i])
        grade_pos_train.append(grad_cat_1_train[i])
X_train['grade_0'] = grade_neg_train
X_train['grade_1'] = grade_pos_train

grade_neg_train = np.array(grade_neg_train).reshape(-1, 1)
grade_pos_train = np.array(grade_pos_train).reshape(-1, 1)
```

In [37]:

```
cat_neg_test = []
cat_pos_test = []

for i in X_test['clean_categories']:
    if i in cat_0_train.keys():
        cat_neg_test.append(cat_0_train[i])
        cat_pos_test.append(cat_1_train[i])
    elif i in cat_1_train.keys():
        cat_neg_test.append(cat_0_train[i])
        cat_pos_test.append(cat_1_train[i])
    else:
        cat_neg_test.append(0.5)
        cat_pos_test.append(0.5)

    cat_pos_test.append(0.5)

cat_neg_test_a = np.array((cat_neg_test)).reshape(-1, 1)
cat_pos_test_a = np.array((cat_pos_test)).reshape(-1, 1)
```

In [38]:

```
subcat_neg_test = []
subcat_pos_test = []

for i in X_test['clean_subcategories']:
    if i in subcat_0_train.keys():
        subcat_neg_test.append(subcat_0_train[i])
        subcat_pos_test.append(subcat_1_train[i])
    elif i in subcat_1_train.keys():
        subcat_neg_test.append(subcat_0_train[i])
        suncat_pos_test.append(subcat_0_train[i])
    else:
        subcat_neg_test.append(0.5)
        subcat_neg_test.append(0.5)

subcat_pos_test.append(0.5)
```

In [39]:

```
state_0_test = []
state_1_test = []

for i in X_test['school_state']:
    if i in subcat_0_train.keys():
        state_0_test.append(state_0_train[i])
        state_1_test.append(state_1_train[i])
    elif i in subcat_1_train.keys():
        state_0_test.append(state_0_train[i])
        state_1_test.append(state_1_train[i])
    else:
        state_0_test.append(0.5)
        state_1_test.append(0.5)
        state_1_test.append(0.5)

state_0_test = np.array((state_0_test)).reshape(-1, 1)
state_1_test = np.array((state_1_test)).reshape(-1, 1)
```

In [40]:

```
prefix_0_test = []
prefix_1_test = []

for i in X_test['teacher_prefix']:
    if i in subcat_0_train.keys():
        prefix_0_test.append(prefix_0_train[i])
        prefix_1_test.append(prefix_1_train[i])
    elif i in subcat_1_train.keys():
        prefix_0_test.append(prefix_0_train[i])
        prefix_1_test.append(prefix_1_train[i])
    else:
        prefix_0_test.append(0.5)
        prefix_1_test.append(0.5)

prefix_0_test = np.array((prefix_0_test)).reshape(-1, 1)
prefix_1_test = np.array((prefix_1_test)).reshape(-1, 1)
```

In [41]:

```
grad_cat_0_test = []
grad_cat_1_test = []

for i in X_test['project_grade_category']:
    if i in subcat_0_train.keys():
        grad_cat_0_test.append(grad_cat_0_train[i])
        grad_cat_1_test.append(grad_cat_1_train[i])
    elif i in subcat_1_train.keys():
        grad_cat_0_test.append(grad_cat_0_train[i])
        grad_cat_1_test.append(grad_cat_0_train[i])
        grad_cat_1_test.append(grad_cat_1_train[i])
    else:
        grad_cat_0_test.append(0.5)
        grad_cat_1_test.append(0.5)

grad_cat_1_test.append(0.5)
```

In [42]:

Hyper-parameter Tuning

In [76]:

```
#RandomizedSearchCV

from xgboost import XGBClassifier
from lightgbm import LGBMClassifier
from sklearn.model_selection import RandomizedSearchCV

gbdt = LGBMClassifier(is_unbalance = True)

learning_rate = [0.0001, 0.001, 0.01, 0.1, 0.2, 0.3]
n_estimators = [5, 10, 50, 75, 100, 200]

#grid_params = {'n_estimators': [100, 200, 500, 1000], 'max_depth':[1, 5, 10, 5 0]}
grid_params = {'learning_rate': [0.0001, 0.001, 0.01, 0.1, 0.2, 0.3], 'n_estimat ors':[5,10,50, 75, 100, 200]}

rs = RandomizedSearchCV(gbdt, grid_params, cv=3, scoring='roc_auc', return_train_score=True)

rs.fit(X_tr, y_train)
```

Out[76]:

```
RandomizedSearchCV(cv=3, error score=nan,
                   estimator=LGBMClassifier(boosting_type='gbdt',
                                             class weight=None,
                                             colsample_bytree=1.0,
                                             importance type='split',
                                             is unbalance=True,
                                             learning rate=0.1, max d
epth=-1,
                                             min child samples=20,
                                             min child weight=0.001,
                                             min split gain=0.0,
                                             n estimators=100, n jobs
=-1.
                                             num leaves=31, objective
=None,
                                             random state=None, reg a
lpha=0.0,
                                             reg lambda=0.0, silent=T
rue,
                                             subsample=1.0,
                                             subsample for bin=20000
0,
                                             subsample freq=0),
                    iid='deprecated', n_iter=10, n_jobs=None,
                   param distributions={'learning rate': [0.0001, 0.
001, 0.01,
                                                            0.1, 0.2,
0.3],
                                          'n estimators': [5, 10, 50,
75, 100,
                   pre_dispatch='2*n_jobs', random_state=None, refit
=True,
                   return train score=True, scoring='roc auc', verbo
se=0)
```

In [90]:

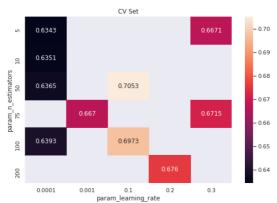
```
print('Best score: ',rs.best_score_)
print('k value with best score: ',rs.best_params_)
print('='*75)
print('Train AUC scores')
print(rs.cv_results_['mean_train_score'])
print('CV AUC scores')
print(rs.cv_results_['mean_test_score'])
rs.estimator
Best score: 0.7052646066717841
```

Out[90]:

In [91]:

```
import seaborn as sns; sns.set()
max_scores1 = pd.DataFrame(rs.cv_results_).groupby(['param_n_estimators', 'param_learning_rate']).max().unstack()[['mean_test_score', 'mean_train_score']]
fig, ax = plt.subplots(1,2, figsize=(20,6))
sns.heatmap(max_scores1.mean_train_score, annot = True, fmt='.4g', ax=ax[0])
sns.heatmap(max_scores1.mean_test_score, annot = True, fmt='.4g', ax=ax[1])
ax[0].set_title('Train_Set')
ax[1].set_title('CV_Set')
plt.show()
```



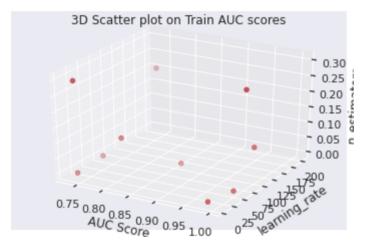


- 0.95

- 0.90

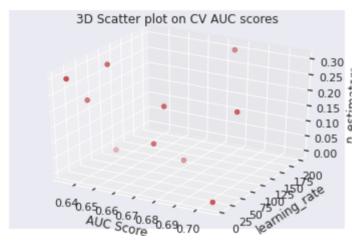
In [98]:

```
from mpl toolkits.mplot3d import Axes3D
import matplotlib.pyplot as plt
fig = plt.figure()
ax = fig.add subplot(111, projection='3d')
g1 = list(rs.cv results ['mean_train_score']) #Train AUC Score
g2 = [5, 10, 50, 100, 75, 50, 100, 200,
                                               5, 75] # n_estimaters
                                       0.001, 0.1, .1, .2, .3, .3]
g3 = [0.0001, 0.0001, 0.0001, 0.0001,
# learning rate
ax.scatter(g1, g2, g3, c='r', marker='o')
ax.set xlabel('AUC Score')
ax.set_ylabel('learning_rate')
ax.set_zlabel('n_estimators')
plt.title('3D Scatter plot on Train AUC scores')
plt.show()
```



In [99]:

```
from mpl toolkits.mplot3d import Axes3D
import matplotlib.pyplot as plt
fig = plt.figure()
ax = fig.add subplot(111, projection='3d')
g1 = list(rs.cv results ['mean test score'])
                                                               #Train AUC Score
                                            5, 75, 200] # n_estimaters
g2 = [5, 100, 100,
                    50,
                         50, 75, 100,
q3 = [0.0001, 0.0001, 0.01, 0.1, 0.2, 0.2, .2, .3, .3, .3]
# learning rate
ax.scatter(g1, g2, g3, c='r', marker='o')
ax.set xlabel('AUC Score')
ax.set ylabel('learning rate')
ax.set zlabel('n estimators')
plt.title('3D Scatter plot on CV AUC scores')
plt.show()
```



```
In [94]:
```

```
learning_r = rs.best_params_['learning_rate']
n_est = rs.best_params_['n_estimators']
```

In [95]:

```
learning_r, n_est
```

Out[95]:

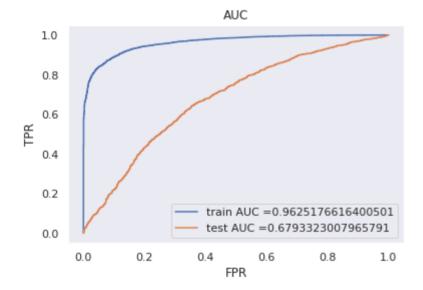
(0.1, 50)

In [96]:

```
def pred_prob(clf, data):
    y_pred = []
    y_pred = clf.predict_proba(data)[:,1]
    return y_pred
```

In [97]:

```
# https://scikit-learn.org/stable/modules/generated/sklearn.metrics.roc curve.ht
ml#sklearn.metrics.roc curve
from sklearn.metrics import roc curve, auc
model = LGBMClassifier(learning rate= learning r, n estimators = n est, class we
ight=None, is unbalance = True)
model.fit(X_tr,y_train)
y train pred = pred prob(model, X tr)
y test pred = pred prob(model, X te)
train_fpr, train_tpr, tr_thresholds = roc_curve(y_train, y_train_pred)
test fpr, test tpr, te thresholds = roc curve(y test, y test pred)
plt.close
plt.plot(train fpr, train tpr, label="train AUC ="+str(auc(train fpr, train tpr
plt.plot(test fpr, test tpr, label="test AUC ="+str(auc(test fpr, test tpr)))
plt.legend()
plt.xlabel("FPR")
plt.ylabel("TPR")
plt.title("AUC")
plt.grid()
plt.show()
```



In [100]:

```
# we are writing our own function for predict, with defined threshold
# we will pick a threshold that will give the least fpr
def find best threshold(threshold, fpr, tpr):
    t = threshold[np.argmax(tpr*(1-fpr))]
    # (tpr*(1-fpr)) will be maximum if your fpr is very low and tpr is very high
    print("the maximum value of tpr*(1-fpr)", max(tpr*(1-fpr)), "for threshold",
np.round(t,3))
    return t
def predict with best t(proba, threshold):
    predictions = []
    for i in proba:
        if i>=threshold:
            predictions.append(1)
        else:
            predictions.append(0)
    return predictions
```

In [101]:

In [102]:

```
#plotting confusion matrix using seaborn's heatmap
# https://stackoverflow.com/questions/35572000/how-can-i-plot-a-confusion-matrix

print("Train data confusion matrix")

confusion_matrix_df_train = pd.DataFrame(confusion_matrix(y_train, predict_with_best_t(y_train_pred, best_t)), ['Actual: No', 'Actual: Yes'], ['Predicted: No', 'Predicted: Yes'])
sns.set(font_scale=1.4) #for label size
sns.heatmap(confusion_matrix_df_train, annot=True,annot_kws={"size": 16}, fmt='g')
```

Train data confusion matrix

Out[102]:

<matplotlib.axes._subplots.AxesSubplot at 0x7fb94c792d90>



In [103]:

```
print("Test confusion matrix")
print(confusion_matrix(y_test, predict_with_best_t(y_test_pred, best_t)))
```

```
Test confusion matrix [[ 932 74] [4684 910]]
```

In [104]:

```
print("Test data confusion matrix")

confusion_matrix_df_test = pd.DataFrame(confusion_matrix(y_test, predict_with_be
st_t(y_test_pred, best_t)), ['Actual: No','Actual: Yes'], ['Predicted: No','Predicted: Yes'])
sns.set(font_scale=1.4)#for label size
sns.heatmap(confusion_matrix_df_test, annot=True, annot_kws={"size": 16}, fmt=
'g')
```

Test data confusion matrix

Out[104]:

<matplotlib.axes._subplots.AxesSubplot at 0x7fb93b215910>



GBDT with TFIDF W2V

In [105]:

```
# stronging variables into pickle files python: http://www.jessicayung.com/how-t
o-use-pickle-to-save-and-load-variables-in-python/
# make sure you have the glove_vectors file
with open('/content/drive/MyDrive/DT/glove_vectors', 'rb') as f:
    model = pickle.load(f)
    glove_words = set(model.keys())
```

```
In [106]:
```

```
vectorizer = TfidfVectorizer(min_df=10,ngram_range=(1,4), max_features=5000)

# encoding eassay
vectorizer.fit(X_train['essay'].values) # fit has to happen only on train data
# we use the fitted CountVectorizer to convert the text to vector
X_train_essay_tfidf = vectorizer.transform(X_train['essay'].values)
X_test_essay_tfidf = vectorizer.transform(X_test['essay'].values)

print("After TFIDF vectorization of essay")
print(X_train_essay_tfidf.shape, y_train.shape)
print(X_test_essay_tfidf.shape, y_test.shape)
print("="*100)
```

In [107]:

```
# S = ["abc def pqr", "def def def abc", "pqr pqr def"]
tfidf_model = TfidfVectorizer()
tfidf_model.fit(X_train['essay'].values)
# we are converting a dictionary with word as a key, and the idf as a value
dictionary = dict(zip(tfidf_model.get_feature_names(), list(tfidf_model.idf_)))
tfidf_words = set(tfidf_model.get_feature_names())
```

In [108]:

```
# average Word2Vec
# compute average word2vec for each review.
train tfidf w2v essays = []; # the avg-w2v for each sentence/review is stored in
this list
for sentence in tqdm(X train['essay']): # for each review/sentence
   vector = np.zeros(300) # as word vectors are of zero length
   tf idf weight =0; # num of words with a valid vector in the sentence/review
    for word in sentence.split(): # for each word in a review/sentence
        if (word in glove words) and (word in tfidf words):
            vec = model[word] # getting the vector for each word
            # here we are multiplying idf value(dictionary[word]) and the tf val
ue((sentence.count(word)/len(sentence.split())))
            tf idf = dictionary[word]*(sentence.count(word)/len(sentence.split
())) # getting the tfidf value for each word
            vector += (vec * tf idf) # calculating tfidf weighted w2v
            tf idf weight += tf idf
    if tf idf weight != 0:
        vector /= tf idf weight
   train tfidf w2v essays.append(vector)
print(len(train tfidf w2v essays))
print(len(train tfidf w2v essays[0]))
```

```
100%| 13400/13400 [00:31<00:00, 424.68it/s]
```

13400 300

```
In [109]:
```

```
# average Word2Vec
# compute average word2vec for each review.
test tfidf w2v essays = []; # the avg-w2v for each sentence/review is stored in
 this list
for sentence in tqdm(X test['essay']): # for each review/sentence
    vector = np.zeros(300) # as word vectors are of zero length
    tf idf weight =0; # num of words with a valid vector in the sentence/review
    for word in sentence.split(): # for each word in a review/sentence
        if (word in glove words) and (word in tfidf words):
            vec = model[word] # getting the vector for each word
            # here we are multiplying idf value(dictionary[word]) and the tf val
ue((sentence.count(word)/len(sentence.split())))
            tf idf = dictionary[word]*(sentence.count(word)/len(sentence.split
())) # getting the tfidf value for each word
            vector += (vec * tf idf) # calculating tfidf weighted w2v
            tf idf weight += tf idf
    if tf idf weight != 0:
        vector /= tf idf weight
    test tfidf w2v essays.append(vector)
print(len(test tfidf w2v essays))
print(len(test tfidf w2v essays[0]))
100%
             6600/6600 [00:15<00:00, 427.84it/s]
6600
300
In [110]:
len(test tfidf w2v essays), len(train tfidf w2v essays)
Out[110]:
(6600, 13400)
In [111]:
train tfidf w2v essays1 = np.array(train tfidf w2v essays)
test tfidf w2v essays1 = np.array(test tfidf w2v essays)
In [112]:
from scipy.sparse import coo matrix, hstack
```

In [113]:

```
from scipy.sparse import hstack
X_tr = hstack((coo_matrix(train_tfidf_w2v_essays1), cat_neg_train, cat_pos_train
, grade neg train, grade pos train, prefix neg train,
               prefix pos train, state neg train, state pos train, subcat neg tr
ain, subcat_pos_train, X_train price norm,
               X train teacher number of previously posted projects norm, X trai
n neg, X train pos, X train comp, X train neu)).tocsr()
X te = hstack((coo matrix(test tfidf w2v essays1), cat neg test a, cat pos test
a, grad cat 0 test, grad cat 1 test, prefix 0 test, prefix 1 test, subcat neg tes
t,
               subcat pos test, state 0 test, state 1 test, X test price norm,
               X test teacher number of previously posted projects norm, X test
neg, X_test_pos, X_test_comp, X_test_neu)).tocsr()
print("Final Data matrix")
print(X tr.shape, y train.shape)
print(X te.shape, y test.shape)
print("="*100)
```

```
Final Data matrix (13400, 316) (13400,) (6600, 316) (6600,)
```

In [115]:

```
from sklearn.model_selection import GridSearchCV
from scipy.stats import randint as sp_randint
from sklearn.model_selection import RandomizedSearchCV

rf = LGBMClassifier(is_unbalance=True)

#grid_params = {'n_estimators': [100, 200, 500, 1000], 'max_depth':[1, 5, 10, 5
0]}
grid_params = {'learning_rate': [0.0001, 0.001, 0.01, 0.1, 0.2, 0.3], 'n_estimat
ors':[5,10,50, 75, 100, 200]}

rs = RandomizedSearchCV(rf,grid_params ,cv=3, scoring='roc_auc', return_train_sc
ore=True, random_state=100)
rs.fit(X_tr, y_train)
```

Out[115]:

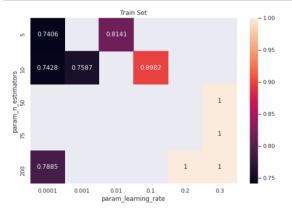
```
RandomizedSearchCV(cv=3, error score=nan,
                   estimator=LGBMClassifier(boosting type='gbdt',
                                             class weight=None,
                                             colsample bytree=1.0,
                                             importance type='split',
                                              is unbalance=True,
                                             learning rate=0.1, max d
epth=-1,
                                             min child samples=20,
                                             min child weight=0.001,
                                             min split gain=0.0,
                                             n estimators=100, n jobs
=-1,
                                             num leaves=31, objective
=None,
                                             random state=None, reg a
lpha=0.0,
                                             reg_lambda=0.0, silent=T
rue,
                                             subsample=1.0,
                                             subsample for bin=20000
0,
                                             subsample freq=0),
                   iid='deprecated', n iter=10, n jobs=None,
                   param distributions={'learning rate': [0.0001, 0.
001, 0.01,
                                                            0.1, 0.2,
0.3],
                                          'n estimators': [5, 10, 50,
75, 100,
                                                           2001},
                   pre dispatch='2*n_jobs', random_state=100, refit=
True,
                   return train score=True, scoring='roc auc', verbo
se=0)
```

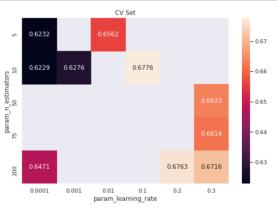
In [116]:

```
print('Best score: ',rs.best_score_)
print('k value with best score: ',rs.best_params_)
print('='*75)
print('Train AUC scores')
print(rs.cv_results_['mean_train_score'])
print('CV AUC scores')
print(rs.cv_results_['mean_test_score'])
```

In [117]:

```
import seaborn as sns; sns.set()
max_scores1 = pd.DataFrame(rs.cv_results_).groupby(['param_n_estimators', 'param_learning_rate']).max().unstack()[['mean_test_score', 'mean_train_score']]
fig, ax = plt.subplots(1,2, figsize=(20,6))
sns.heatmap(max_scores1.mean_train_score, annot = True, fmt='.4g', ax=ax[0])
sns.heatmap(max_scores1.mean_test_score, annot = True, fmt='.4g', ax=ax[1])
ax[0].set_title('Train_Set')
ax[1].set_title('CV_Set')
plt.show()
```





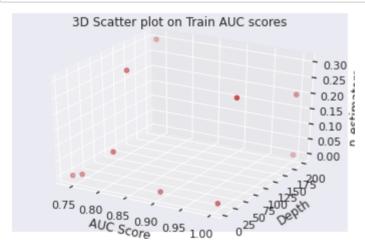
In [118]:

```
from mpl_toolkits.mplot3d import Axes3D
import matplotlib.pyplot as plt

fig = plt.figure()
ax = fig.add_subplot(111, projection='3d')

g1 = list(rs.cv_results_['mean_train_score'])  #Train AUC Score
g2 = [5, 10, 200, 10, 5, 10, 200, 50, 75, 200] # n_estimaters
g3 = [0.0001, 0.0001, 0.0001, 0.0001, 0.01, 0.1, .2, .3, .3, .3]  # 1
earning rate

ax.scatter(g1, g2, g3, c='r', marker='o')
ax.set_xlabel('AUC Score')
ax.set_ylabel('Depth')
ax.set_zlabel('n_estimators')
plt.title('3D Scatter plot on Train AUC scores')
plt.show()
```



In [119]:

```
from mpl_toolkits.mplot3d import Axes3D
import matplotlib.pyplot as plt

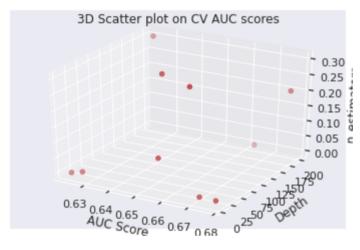
fig = plt.figure()
ax = fig.add_subplot(111, projection='3d')

g1 = list(rs.cv_results_['mean_test_score'])  #Train AUC Score
g2 = [5, 10, 200, 10, 5, 10, 200, 50, 75, 200] # n_estimaters
g3 = [0.0001, 0.0001, 0.0001, 0.001, 0.01, 0.1, .2, .3, .3, .3]  # 1
earning rate

ax.scatter(g1, g2, g3, c='r', marker='o')

ax.set_xlabel('AUC Score')
ax.set_ylabel('Depth')
ax.set_zlabel('n_estimators')

plt.title('3D Scatter plot on CV AUC scores')
plt.show()
```



In [122]:

```
learning_r = rs.best_params_['learning_rate']
n_est = rs.best_params_['n_estimators']
```

In [123]:

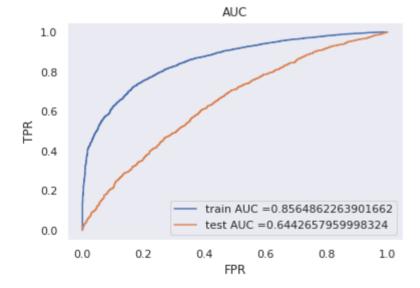
```
learning_r, n_est
```

Out[123]:

(0.1, 10)

In [124]:

```
# https://scikit-learn.org/stable/modules/generated/sklearn.metrics.roc curve.ht
ml#sklearn.metrics.roc curve
from sklearn.metrics import roc curve, auc
model = LGBMClassifier(learning rate= learning r, n estimators = n est, is unbal
ance=True)
model.fit(X_tr,y_train)
y train pred = pred prob(model, X tr)
y test pred = pred prob(model, X te)
train_fpr, train_tpr, tr_thresholds = roc_curve(y_train, y_train_pred)
test fpr, test tpr, te thresholds = roc curve(y test, y test pred)
plt.close
plt.plot(train fpr, train tpr, label="train AUC ="+str(auc(train fpr, train tpr
plt.plot(test fpr, test tpr, label="test AUC ="+str(auc(test fpr, test tpr)))
plt.legend()
plt.xlabel("FPR")
plt.ylabel("TPR")
plt.title("AUC")
plt.grid()
plt.show()
```



In [125]:

```
#our objective here is to make auc the maximum
#so we find the best threshold that will give the least fpr
best_t = find_best_threshold(tr_thresholds, train_fpr, train_tpr)
print("Train confusion matrix")
print(confusion_matrix(y_train, predict_with_best_t(y_train_pred, best_t)))
the maximum value of tpr*(1-fpr) 0.6042736284027598 for threshold 0.609
Train confusion matrix
[[1665 376]
[2945 8414]]
```

In [126]:

```
#plotting confusion matrix using seaborn's heatmap
# https://stackoverflow.com/questions/35572000/how-can-i-plot-a-confusion-matrix
print("Train data confusion matrix")

confusion_matrix_df_train = pd.DataFrame(confusion_matrix(y_train, predict_with_best_t(y_train_pred, best_t)), ['Actual: No','Actual: Yes'],['Predicted: No','Predicted: Yes'])
sns.set(font_scale=1.4)#for label size
sns.heatmap(confusion_matrix_df_train, annot=True,annot_kws={"size": 16}, fmt='g')
```

Train data confusion matrix

Out[126]:

<matplotlib.axes._subplots.AxesSubplot at 0x7fb94b2ed890>



In [127]:

```
print("Test confusion matrix")
print(confusion_matrix(y_test, predict_with_best_t(y_test_pred, best_t)))
```

```
Test confusion matrix [[ 853 153] [3926 1668]]
```

In [128]:

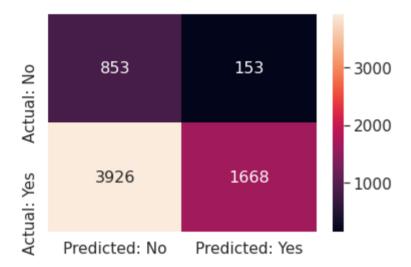
```
print("Test data confusion matrix")

confusion_matrix_df_test = pd.DataFrame(confusion_matrix(y_test, predict_with_be
st_t(y_test_pred, best_t)), ['Actual: No','Actual: Yes'],['Predicted: No','Predicted: Yes'])
sns.set(font_scale=1.4)#for label size
sns.heatmap(confusion_matrix_df_test, annot=True,annot_kws={"size": 16}, fmt='g')
)
```

Test data confusion matrix

Out[128]:

<matplotlib.axes._subplots.AxesSubplot at 0x7fb93b260b50>



3. Summary

In [130]:

```
from prettytable import PrettyTable

#If you get a ModuleNotFoundError error , install prettytable using: pip3 instal
l prettytable

x = PrettyTable()
x.field_names = ["Vectorizer", "Model", "Hyperparameters(n_estimators,learning_r
ate)", "Test AUC"]

x.add_row(["TFIDF", "GBDT", "(0.1, 50)", 0.67])
x.add_row(["TFIDF W2V", "GBDT", "(0.1, 10)", 0.64])

print(x)

+-----+
```

```
+----+
| Vectorizer | Model | Hyperparameters(n_estimators,learning_rate) |
Test AUC |
+-----+
| TFIDF | GBDT | (0.1, 50) |
0.67 |
| TFIDF W2V | GBDT | (0.1, 10) |
0.64 |
+-----+
```