

```
In [ ]: #Data Set Information:

#This research aimed at the case of customersâ€™ default payments in Taiwan a

#Attribute Information:

#This research employed a binary variable, default payment (Yes = 1, No = 0),
#X1: Amount of the given credit (NT dollar): it includes both the individual
#X2: Gender (1 = male; 2 = female).
#X3: Education (1 = graduate school; 2 = university; 3 = high school; 4 = oth
#X4: Marital status (1 = married; 2 = single; 3 = others).
#X5: Age (year).
#X6 - X11: History of past payment. We tracked the past monthly payment recor
#X12-X17: Amount of bill statement (NT dollar). X12 = amount of bill statemen
#X18-X23: Amount of previous payment (NT dollar). X18 = amount paid in Septem
```

```
In [1]: import pycaret
from pycaret.datasets import get_data
dataset = get_data('credit', profile=True)
```

|       |      |       |
|-------|------|-------|
| 20000 | 1548 | 6.5%  |
| 30000 | 1286 | 5.4%  |
| 40000 | 187  | 0.8%  |
| 50000 | 2698 | 11.2% |
| 60000 | 649  | 2.7%  |
| 70000 | 588  | 2.5%  |
| 80000 | 1282 | 5.3%  |
| 90000 | 512  | 2.1%  |

| Value   | Count | Frequency (%) |
|---------|-------|---------------|
| 1000000 | 1     | < 0.1%        |
| 800000  | 2     | < 0.1%        |
| 780000  | 2     | < 0.1%        |
| 760000  | 1     | < 0.1%        |
| 750000  | 4     | < 0.1%        |
| 740000  | 2     | < 0.1%        |
| 730000  | 2     | < 0.1%        |
| 720000  | 2     | < 0.1%        |
| 710000  | 5     | < 0.1%        |
| 700000  | 8     | < 0.1%        |

```
In [2]: #check the shape of data
dataset.shape
```

```
Out[2]: (24000, 24)
```

```
In [3]: data = dataset.sample(frac=0.95, random_state=786)
data_unseen = dataset.drop(data.index)

data.reset_index(inplace=True, drop=True)
data_unseen.reset_index(inplace=True, drop=True)
```

```
print('Data for Modeling: ' + str(data.shape))
print('Unseen Data For Predictions ' + str(data_unseen.shape))
```

```
Data for Modeling: (22800, 24)
Unseen Data For Predictions (1200, 24)
```

```
In [4]: from pycaret.classification import *
```

```
In [5]: exp_clf102 = setup(data = data, target = 'default', session_id=123,
                        normalize = True,
                        transformation = True,
                        ignore_low_variance = True,
                        remove_multicollinearity = True, multicollinearity_threshold=0.5,
                        bin_numeric_features = ['LIMIT_BAL', 'AGE'],
                        group_features = [['BILL_AMT1', 'BILL_AMT2', 'BILL_AMT3', 'BILL_AMT4',
                                           'PAY_AMT1', 'PAY_AMT2', 'PAY_AMT3', 'PAY_AMT4'],
                                         ['BILL_AMT1', 'BILL_AMT2', 'BILL_AMT3', 'BILL_AMT4',
                                           'PAY_AMT1', 'PAY_AMT2', 'PAY_AMT3', 'PAY_AMT4']],
                        log_experiment = True, experiment_name = 'credit1')
```

|    | Description                    | Value           |
|----|--------------------------------|-----------------|
| 0  | session_id                     | 123             |
| 1  | Target                         | default         |
| 2  | Target Type                    | Binary          |
| 3  | Label Encoded                  | 0: 0, 1: 1      |
| 4  | Original Data                  | (22800, 24)     |
| 5  | Missing Values                 | False           |
| 6  | Numeric Features               | 14              |
| 7  | Categorical Features           | 9               |
| 8  | Ordinal Features               | False           |
| 9  | High Cardinality Features      | False           |
| 10 | High Cardinality Method        | None            |
| 11 | Transformed Train Set          | (15959, 117)    |
| 12 | Transformed Test Set           | (6841, 117)     |
| 13 | Shuffle Train-Test             | True            |
| 14 | Stratify Train-Test            | False           |
| 15 | Fold Generator                 | StratifiedKFold |
| 16 | Fold Number                    | 10              |
| 17 | CPU Jobs                       | -1              |
| 18 | Use GPU                        | False           |
| 19 | Log Experiment                 | True            |
| 20 | Experiment Name                | credit1         |
| 21 | USI                            | 40f5            |
| 22 | Imputation Type                | simple          |
| 23 | Iterative Imputation Iteration | None            |
| 24 | Numeric Imputer                | mean            |

|    | Description                            | Value          |
|----|--|----------------|
| 25 | Iterative Imputation Numeric Model     | None           |
| 26 | Categorical Imputer                    | constant       |
| 27 | Iterative Imputation Categorical Model | None           |
| 28 | Unknown Categoricals Handling          | least_frequent |
| 29 | Normalize                              | True           |
| 30 | Normalize Method                       | zscore         |
| 31 | Transformation                         | True           |
| 32 | Transformation Method                  | yeo-johnson    |
| 33 | PCA                                    | False          |
| 34 | PCA Method                             | None           |
| 35 | PCA Components                         | None           |
| 36 | Ignore Low Variance                    | True           |
| 37 | Combine Rare Levels                    | False          |
| 38 | Rare Level Threshold                   | None           |
| 39 | Numeric Binning                        | True           |
| 40 | Remove Outliers                        | False          |
| 41 | Outliers Threshold                     | None           |
| 42 | Remove Multicollinearity               | True           |
| 43 | Multicollinearity Threshold            | 0.950000       |
| 44 | Clustering                             | False          |
| 45 | Clustering Iteration                   | None           |
| 46 | Polynomial Features                    | False          |
| 47 | Polynomial Degree                      | None           |
| 48 | Trigonometry Features                  | False          |
| 49 | Polynomial Threshold                   | None           |
| 50 | Group Features                         | True           |
| 51 | Feature Selection                      | False          |
| 52 | Features Selection Threshold           | None           |
| 53 | Feature Interaction                    | False          |
| 54 | Feature Ratio                          | False          |
| 55 | Interaction Threshold                  | None           |
| 56 | Fix Imbalance                          | False          |
| 57 | Fix Imbalance Method                   | SMOTE          |

```
In [ ]: top3 = compare_models(n_select = 3)
```

```
In [ ]: type(top3)
```

In [12]: `print(top3)`

```
[RidgeClassifier(alpha=1.0, class_weight=None, copy_X=True, fit_intercept=True,
                 max_iter=None, normalize=False, random_state=123, solver='auto',
                 tol=0.001), LinearDiscriminantAnalysis(n_components=None, prior=None, shrinkage=None,
                 solver='svd', store_covariance=False, tol=0.0001),
 GradientBoostingClassifier(ccp_alpha=0.0, criterion='friedman_mse', init=None,
                             learning_rate=0.1, loss='deviance', max_depth=3,
                             max_features=None, max_leaf_nodes=None,
                             min_impurity_decrease=0.0, min_impurity_split=None,
                             min_samples_leaf=1, min_samples_split=2,
                             min_weight_fraction_leaf=0.0, n_estimators=100,
                             n_iter_no_change=None, presort='deprecated',
                             random_state=123, subsample=1.0, tol=0.0001,
                             validation_fraction=0.1, verbose=0,
                             warm_start=False)]
```

In [13]: `dt = create_model('dt', fold = 5)`

|      | Accuracy | AUC    | Recall | Prec.  | F1     | Kappa  | MCC    |
|------|----------|--------|--------|--------|--------|--------|--------|
| 0    | 0.7284   | 0.6133 | 0.4026 | 0.3844 | 0.3933 | 0.2184 | 0.2185 |
| 1    | 0.7321   | 0.6182 | 0.4112 | 0.3926 | 0.4017 | 0.2292 | 0.2293 |
| 2    | 0.7303   | 0.6226 | 0.4269 | 0.3926 | 0.4091 | 0.2347 | 0.2351 |
| 3    | 0.7356   | 0.6176 | 0.4069 | 0.3978 | 0.4023 | 0.2325 | 0.2326 |
| 4    | 0.7364   | 0.6151 | 0.4003 | 0.3974 | 0.3989 | 0.2301 | 0.2301 |
| Mean | 0.7326   | 0.6173 | 0.4096 | 0.3930 | 0.4010 | 0.2290 | 0.2291 |
| SD   | 0.0031   | 0.0032 | 0.0094 | 0.0048 | 0.0051 | 0.0056 | 0.0057 |

In [14]: `rf = create_model('rf', round = 2)`

|      | Accuracy | AUC  | Recall | Prec. | F1   | Kappa | MCC  |
|------|----------|------|--------|-------|------|-------|------|
| 0    | 0.81     | 0.76 | 0.32   | 0.61  | 0.42 | 0.32  | 0.34 |
| 1    | 0.82     | 0.76 | 0.38   | 0.66  | 0.48 | 0.38  | 0.41 |
| 2    | 0.82     | 0.77 | 0.32   | 0.67  | 0.43 | 0.34  | 0.38 |
| 3    | 0.82     | 0.76 | 0.36   | 0.65  | 0.47 | 0.37  | 0.39 |
| 4    | 0.82     | 0.76 | 0.35   | 0.66  | 0.46 | 0.36  | 0.39 |
| 5    | 0.83     | 0.77 | 0.37   | 0.69  | 0.48 | 0.39  | 0.41 |
| 6    | 0.82     | 0.76 | 0.36   | 0.66  | 0.46 | 0.37  | 0.39 |
| 7    | 0.82     | 0.74 | 0.33   | 0.69  | 0.45 | 0.36  | 0.39 |
| 8    | 0.81     | 0.74 | 0.35   | 0.62  | 0.44 | 0.34  | 0.36 |
| 9    | 0.82     | 0.76 | 0.36   | 0.65  | 0.46 | 0.37  | 0.39 |
| Mean | 0.82     | 0.76 | 0.35   | 0.66  | 0.46 | 0.36  | 0.39 |
| SD   | 0.01     | 0.01 | 0.02   | 0.03  | 0.02 | 0.02  | 0.02 |

In [15]: `tuned_rf = tune_model(rf, optimize = 'AUC')`

|      | Accuracy | AUC    | Recall | Prec.  | F1     | Kappa  | MCC    |
|------|----------|--------|--------|--------|--------|--------|--------|
| 0    | 0.7513   | 0.7702 | 0.6504 | 0.4522 | 0.5335 | 0.3713 | 0.3827 |
| 1    | 0.7575   | 0.7687 | 0.6562 | 0.4617 | 0.5420 | 0.3838 | 0.3948 |
| 2    | 0.7538   | 0.7701 | 0.6447 | 0.4555 | 0.5338 | 0.3732 | 0.3836 |
| 3    | 0.7393   | 0.7826 | 0.6762 | 0.4378 | 0.5315 | 0.3622 | 0.3786 |
| 4    | 0.7525   | 0.7948 | 0.6648 | 0.4549 | 0.5402 | 0.3789 | 0.3916 |
| 5    | 0.7575   | 0.7813 | 0.6590 | 0.4618 | 0.5431 | 0.3849 | 0.3962 |
| 6    | 0.7262   | 0.7670 | 0.6705 | 0.4209 | 0.5171 | 0.3397 | 0.3577 |
| 7    | 0.7513   | 0.7500 | 0.5989 | 0.4485 | 0.5129 | 0.3505 | 0.3571 |
| 8    | 0.7318   | 0.7432 | 0.6246 | 0.4233 | 0.5046 | 0.3300 | 0.3417 |
| 9    | 0.7254   | 0.7600 | 0.6236 | 0.4141 | 0.4977 | 0.3192 | 0.3318 |
| Mean | 0.7447   | 0.7688 | 0.6469 | 0.4431 | 0.5256 | 0.3594 | 0.3716 |
| SD   | 0.0121   | 0.0145 | 0.0231 | 0.0169 | 0.0155 | 0.0222 | 0.0218 |

```
In [39]: tuned_rf2 = tune_model(rf, optimize = 'Recall')
```

|      | Accuracy | AUC    | Recall | Prec.  | F1     | Kappa  | MCC    |
|------|----------|--------|--------|--------|--------|--------|--------|
| 0    | 0.2187   | 0.5000 | 1.0000 | 0.2187 | 0.3589 | 0.0000 | 0.0000 |
| 1    | 0.2187   | 0.5000 | 1.0000 | 0.2187 | 0.3589 | 0.0000 | 0.0000 |
| 2    | 0.2187   | 0.5000 | 1.0000 | 0.2187 | 0.3589 | 0.0000 | 0.0000 |
| 3    | 0.2187   | 0.5000 | 1.0000 | 0.2187 | 0.3589 | 0.0000 | 0.0000 |
| 4    | 0.2187   | 0.5000 | 1.0000 | 0.2187 | 0.3589 | 0.0000 | 0.0000 |
| 5    | 0.2187   | 0.5000 | 1.0000 | 0.2187 | 0.3589 | 0.0000 | 0.0000 |
| 6    | 0.2187   | 0.5000 | 1.0000 | 0.2187 | 0.3589 | 0.0000 | 0.0000 |
| 7    | 0.2187   | 0.5000 | 1.0000 | 0.2187 | 0.3589 | 0.0000 | 0.0000 |
| 8    | 0.2187   | 0.5000 | 1.0000 | 0.2187 | 0.3589 | 0.0000 | 0.0000 |
| 9    | 0.2182   | 0.5000 | 1.0000 | 0.2182 | 0.3582 | 0.0000 | 0.0000 |
| Mean | 0.2186   | 0.5000 | 1.0000 | 0.2186 | 0.3588 | 0.0000 | 0.0000 |
| SD   | 0.0001   | 0.0000 | 0.0000 | 0.0001 | 0.0002 | 0.0000 | 0.0000 |

```
In [16]: plot_model(tuned_rf, plot = 'parameter')
```

| Parameters   |                    |
|--------------|--------------------|
| bootstrap    | False              |
| ccp_alpha    | 0.0                |
| class_weight | balanced_subsample |
| criterion    | gini               |
| max_depth    | 4                  |
| max_features | sqrt               |

| Parameters                      |        |
|---------------------------------|--------|
| <b>max_leaf_nodes</b>           | None   |
| <b>max_samples</b>              | None   |
| <b>min_impurity_decrease</b>    | 0.0005 |
| <b>min_impurity_split</b>       | None   |
| <b>min_samples_leaf</b>         | 3      |
| <b>min_samples_split</b>        | 5      |
| <b>min_weight_fraction_leaf</b> | 0.0    |
| <b>n_estimators</b>             | 260    |
| <b>n_jobs</b>                   | -1     |
| <b>oob_score</b>                | False  |
| <b>random_state</b>             | 123    |
| <b>verbose</b>                  | 0      |
| <b>warm_start</b>               | False  |

```
In [40]: plot_model(tuned_rf2, plot = 'parameter')
```

| Parameters                      |          |
|---------------------------------|----------|
| <b>bootstrap</b>                | False    |
| <b>ccp_alpha</b>                | 0.0      |
| <b>class_weight</b>             | balanced |
| <b>criterion</b>                | gini     |
| <b>max_depth</b>                | 2        |
| <b>max_features</b>             | log2     |
| <b>max_leaf_nodes</b>           | None     |
| <b>max_samples</b>              | None     |
| <b>min_impurity_decrease</b>    | 0.1      |
| <b>min_impurity_split</b>       | None     |
| <b>min_samples_leaf</b>         | 3        |
| <b>min_samples_split</b>        | 5        |
| <b>min_weight_fraction_leaf</b> | 0.0      |
| <b>n_estimators</b>             | 10       |
| <b>n_jobs</b>                   | -1       |
| <b>oob_score</b>                | False    |
| <b>random_state</b>             | 123      |
| <b>verbose</b>                  | 0        |
| <b>warm_start</b>               | False    |

```
In [20]: # lets create a simple decision tree model that we will use for ensembling
```

```
dt = create_model('dt')
```

|      | Accuracy | AUC    | Recall | Prec.  | F1     | Kappa  | MCC    |
|------|----------|--------|--------|--------|--------|--------|--------|
| 0    | 0.7356   | 0.6225 | 0.4183 | 0.4000 | 0.4090 | 0.2388 | 0.2389 |
| 1    | 0.7393   | 0.6346 | 0.4413 | 0.4107 | 0.4254 | 0.2571 | 0.2574 |
| 2    | 0.7343   | 0.6120 | 0.3926 | 0.3926 | 0.3926 | 0.2225 | 0.2225 |
| 3    | 0.7268   | 0.6175 | 0.4212 | 0.3858 | 0.4027 | 0.2261 | 0.2265 |
| 4    | 0.7393   | 0.6261 | 0.4183 | 0.4067 | 0.4124 | 0.2450 | 0.2450 |
| 5    | 0.7256   | 0.5987 | 0.3754 | 0.3732 | 0.3743 | 0.1985 | 0.1985 |
| 6    | 0.7312   | 0.6155 | 0.4126 | 0.3913 | 0.4017 | 0.2285 | 0.2286 |
| 7    | 0.7431   | 0.6135 | 0.3840 | 0.4073 | 0.3953 | 0.2324 | 0.2325 |
| 8    | 0.7318   | 0.6204 | 0.4212 | 0.3941 | 0.4072 | 0.2342 | 0.2344 |
| 9    | 0.7354   | 0.6260 | 0.4339 | 0.4016 | 0.4171 | 0.2463 | 0.2466 |
| Mean | 0.7343   | 0.6187 | 0.4119 | 0.3963 | 0.4038 | 0.2329 | 0.2331 |
| SD   | 0.0053   | 0.0093 | 0.0202 | 0.0108 | 0.0135 | 0.0152 | 0.0152 |

In [21]:

```
bagged_dt = ensemble_model(dt)
```

|      | Accuracy | AUC    | Recall | Prec.  | F1     | Kappa  | MCC    |
|------|----------|--------|--------|--------|--------|--------|--------|
| 0    | 0.8064   | 0.7300 | 0.3238 | 0.6075 | 0.4224 | 0.3189 | 0.3417 |
| 1    | 0.8152   | 0.7289 | 0.3725 | 0.6311 | 0.4685 | 0.3655 | 0.3841 |
| 2    | 0.8102   | 0.7341 | 0.3209 | 0.6292 | 0.4250 | 0.3254 | 0.3519 |
| 3    | 0.8095   | 0.7394 | 0.3266 | 0.6230 | 0.4286 | 0.3274 | 0.3520 |
| 4    | 0.8051   | 0.7262 | 0.3152 | 0.6044 | 0.4143 | 0.3110 | 0.3348 |
| 5    | 0.8114   | 0.7368 | 0.3524 | 0.6212 | 0.4497 | 0.3462 | 0.3665 |
| 6    | 0.7964   | 0.7279 | 0.3095 | 0.5625 | 0.3993 | 0.2889 | 0.3076 |
| 7    | 0.8145   | 0.7235 | 0.3181 | 0.6568 | 0.4286 | 0.3335 | 0.3648 |
| 8    | 0.8008   | 0.7073 | 0.3095 | 0.5838 | 0.4045 | 0.2982 | 0.3198 |
| 9    | 0.8144   | 0.7223 | 0.3764 | 0.6238 | 0.4695 | 0.3653 | 0.3824 |
| Mean | 0.8084   | 0.7276 | 0.3325 | 0.6143 | 0.4310 | 0.3280 | 0.3506 |
| SD   | 0.0059   | 0.0085 | 0.0240 | 0.0251 | 0.0231 | 0.0244 | 0.0239 |

In [22]:

```
# check the parameters of bagged_dt
print(bagged_dt)
```

```
BaggingClassifier(base_estimator=DecisionTreeClassifier(ccp_alpha=0.0,
class_weight=None,
criterion='gini',
max_depth=None,
max_features=None,
max_leaf_nodes=None,
min_impurity_decrease=
0.0,
min_impurity_split=None,
min_samples_leaf=1,
min_samples_split=2,
min_weight_fraction=0.01,
n_estimators=100,
n_jobs=-1,
oob_score=False,
random_state=None,
verbose=0,
warm_start=False))
```



```

min_samples_leaf=1,
min_samples_split=2,
min_weight_fraction_le

af=0.0,

presort='deprecated',
random_state=123,
splitter='best'),
bootstrap=True, bootstrap_features=False, max_features=1.0,
max_samples=1.0, n_estimators=10, n_jobs=None,
oob_score=False, random_state=123, verbose=0,
warm_start=False)

```

In [23]:

```
boosted_dt = ensemble_model(dt, method = 'Boosting')
```

|      | Accuracy | AUC    | Recall | Prec.  | F1     | Kappa  | MCC    |
|------|----------|--------|--------|--------|--------|--------|--------|
| 0    | 0.7563   | 0.6397 | 0.3610 | 0.4315 | 0.3931 | 0.2422 | 0.2437 |
| 1    | 0.7701   | 0.6684 | 0.3668 | 0.4672 | 0.4109 | 0.2706 | 0.2737 |
| 2    | 0.7832   | 0.6625 | 0.3123 | 0.5070 | 0.3865 | 0.2638 | 0.2752 |
| 3    | 0.7694   | 0.6478 | 0.2894 | 0.4570 | 0.3544 | 0.2226 | 0.2312 |
| 4    | 0.7788   | 0.7193 | 0.4241 | 0.4933 | 0.4561 | 0.3183 | 0.3197 |
| 5    | 0.7569   | 0.6793 | 0.4011 | 0.4389 | 0.4192 | 0.2658 | 0.2663 |
| 6    | 0.7732   | 0.6685 | 0.3696 | 0.4760 | 0.4161 | 0.2781 | 0.2816 |
| 7    | 0.7826   | 0.6933 | 0.3152 | 0.5046 | 0.3880 | 0.2643 | 0.2751 |
| 8    | 0.7638   | 0.6917 | 0.3524 | 0.4489 | 0.3949 | 0.2507 | 0.2536 |
| 9    | 0.7925   | 0.6843 | 0.3448 | 0.5381 | 0.4203 | 0.3012 | 0.3123 |
| Mean | 0.7727   | 0.6755 | 0.3537 | 0.4762 | 0.4040 | 0.2678 | 0.2732 |
| SD   | 0.0112   | 0.0222 | 0.0388 | 0.0324 | 0.0257 | 0.0261 | 0.0262 |

In [24]:

```
bagged_dt2 = ensemble_model(dt, n_estimators=50)
```

|      | Accuracy | AUC    | Recall | Prec.  | F1     | Kappa  | MCC    |
|------|----------|--------|--------|--------|--------|--------|--------|
| 0    | 0.8120   | 0.7460 | 0.3496 | 0.6256 | 0.4485 | 0.3460 | 0.3673 |
| 1    | 0.8195   | 0.7563 | 0.3840 | 0.6473 | 0.4820 | 0.3813 | 0.4004 |
| 2    | 0.8102   | 0.7550 | 0.3352 | 0.6223 | 0.4358 | 0.3337 | 0.3569 |
| 3    | 0.8120   | 0.7462 | 0.3467 | 0.6269 | 0.4465 | 0.3444 | 0.3663 |
| 4    | 0.8189   | 0.7587 | 0.3553 | 0.6596 | 0.4618 | 0.3645 | 0.3898 |
| 5    | 0.8195   | 0.7638 | 0.3610 | 0.6597 | 0.4667 | 0.3691 | 0.3934 |
| 6    | 0.7995   | 0.7505 | 0.3295 | 0.5721 | 0.4182 | 0.3075 | 0.3246 |
| 7    | 0.8214   | 0.7359 | 0.3467 | 0.6798 | 0.4592 | 0.3655 | 0.3952 |
| 8    | 0.8108   | 0.7445 | 0.3324 | 0.6270 | 0.4345 | 0.3335 | 0.3577 |
| 9    | 0.8226   | 0.7588 | 0.3879 | 0.6585 | 0.4882 | 0.3895 | 0.4095 |
| Mean | 0.8147   | 0.7516 | 0.3528 | 0.6379 | 0.4541 | 0.3535 | 0.3761 |
| SD   | 0.0067   | 0.0080 | 0.0191 | 0.0286 | 0.0207 | 0.0237 | 0.0247 |

In [25]:

```
# train individual models to blend
```

```
lightgbm = create_model('lightgbm', verbose = False)
dt = create_model('dt', verbose = False)
lr = create_model('lr', verbose = False) # train individual models to blend
```

In [26]:

```
# blend individual models
blend_soft = blend_models(estimator_list = [lightgbm, dt, lr], method = 'soft
```

|      | Accuracy | AUC    | Recall | Prec.  | F1     | Kappa  | MCC    |
|------|----------|--------|--------|--------|--------|--------|--------|
| 0    | 0.7776   | 0.7415 | 0.3868 | 0.4891 | 0.4320 | 0.2960 | 0.2992 |
| 1    | 0.8045   | 0.7477 | 0.3668 | 0.5845 | 0.4507 | 0.3393 | 0.3529 |
| 2    | 0.8033   | 0.7394 | 0.3381 | 0.5871 | 0.4291 | 0.3205 | 0.3383 |
| 3    | 0.7920   | 0.7533 | 0.3467 | 0.5378 | 0.4216 | 0.3019 | 0.3127 |
| 4    | 0.7976   | 0.7724 | 0.3381 | 0.5619 | 0.4222 | 0.3086 | 0.3232 |
| 5    | 0.7675   | 0.7464 | 0.3438 | 0.4580 | 0.3928 | 0.2526 | 0.2566 |
| 6    | 0.7726   | 0.7364 | 0.3754 | 0.4746 | 0.4192 | 0.2802 | 0.2832 |
| 7    | 0.7763   | 0.7358 | 0.3352 | 0.4835 | 0.3959 | 0.2642 | 0.2708 |
| 8    | 0.7945   | 0.7368 | 0.3381 | 0.5488 | 0.4184 | 0.3021 | 0.3152 |
| 9    | 0.7981   | 0.7376 | 0.3678 | 0.5565 | 0.4429 | 0.3258 | 0.3363 |
| Mean | 0.7884   | 0.7447 | 0.3537 | 0.5282 | 0.4225 | 0.2991 | 0.3088 |
| SD   | 0.0129   | 0.0107 | 0.0178 | 0.0452 | 0.0172 | 0.0258 | 0.0296 |

In [27]:

```
# blend individual models
blend_hard = blend_models(estimator_list = [lightgbm, dt, lr], method = 'hard
```

|      | Accuracy | AUC    | Recall | Prec.  | F1     | Kappa  | MCC    |
|------|----------|--------|--------|--------|--------|--------|--------|
| 0    | 0.8139   | 0.0000 | 0.2980 | 0.6667 | 0.4119 | 0.3200 | 0.3567 |
| 1    | 0.8233   | 0.0000 | 0.3181 | 0.7161 | 0.4405 | 0.3535 | 0.3947 |
| 2    | 0.8102   | 0.0000 | 0.2693 | 0.6620 | 0.3829 | 0.2935 | 0.3352 |
| 3    | 0.8114   | 0.0000 | 0.2779 | 0.6644 | 0.3919 | 0.3019 | 0.3422 |
| 4    | 0.8177   | 0.0000 | 0.2865 | 0.7042 | 0.4073 | 0.3215 | 0.3671 |
| 5    | 0.8133   | 0.0000 | 0.2837 | 0.6735 | 0.3992 | 0.3097 | 0.3505 |
| 6    | 0.8158   | 0.0000 | 0.3152 | 0.6667 | 0.4280 | 0.3346 | 0.3680 |
| 7    | 0.8108   | 0.0000 | 0.2607 | 0.6741 | 0.3760 | 0.2893 | 0.3349 |
| 8    | 0.8139   | 0.0000 | 0.2693 | 0.6912 | 0.3876 | 0.3020 | 0.3489 |
| 9    | 0.8132   | 0.0000 | 0.2960 | 0.6603 | 0.4087 | 0.3164 | 0.3524 |
| Mean | 0.8143   | 0.0000 | 0.2875 | 0.6779 | 0.4034 | 0.3143 | 0.3551 |
| SD   | 0.0037   | 0.0000 | 0.0183 | 0.0183 | 0.0191 | 0.0185 | 0.0171 |

In [28]:

```
# blend top3 models from compare_models
blender_top3 = blend_models(top3)
```

|  | Accuracy | AUC | Recall | Prec. | F1 | Kappa | MCC |
|--|----------|-----|--------|-------|----|-------|-----|
|--|----------|-----|--------|-------|----|-------|-----|

|      | Accuracy | AUC    | Recall | Prec.  | F1     | Kappa  | MCC    |
|------|----------|--------|--------|--------|--------|--------|--------|
| 0    | 0.8189   | 0.0000 | 0.3582 | 0.6579 | 0.4638 | 0.3661 | 0.3906 |
| 1    | 0.8315   | 0.0000 | 0.3897 | 0.7083 | 0.5028 | 0.4114 | 0.4381 |
| 2    | 0.8214   | 0.0000 | 0.3410 | 0.6839 | 0.4551 | 0.3623 | 0.3937 |
| 3    | 0.8296   | 0.0000 | 0.3754 | 0.7081 | 0.4906 | 0.3997 | 0.4288 |
| 4    | 0.8221   | 0.0000 | 0.3582 | 0.6757 | 0.4682 | 0.3732 | 0.4003 |
| 5    | 0.8321   | 0.0000 | 0.4011 | 0.7035 | 0.5109 | 0.4186 | 0.4427 |
| 6    | 0.8221   | 0.0000 | 0.3610 | 0.6738 | 0.4701 | 0.3747 | 0.4011 |
| 7    | 0.8277   | 0.0000 | 0.3553 | 0.7126 | 0.4742 | 0.3847 | 0.4180 |
| 8    | 0.8202   | 0.0000 | 0.3553 | 0.6667 | 0.4636 | 0.3674 | 0.3936 |
| 9    | 0.8245   | 0.0000 | 0.3793 | 0.6735 | 0.4853 | 0.3893 | 0.4126 |
| Mean | 0.8250   | 0.0000 | 0.3674 | 0.6864 | 0.4785 | 0.3847 | 0.4120 |
| SD   | 0.0046   | 0.0000 | 0.0174 | 0.0189 | 0.0174 | 0.0187 | 0.0182 |

In [29]:

```
print(blender_top3.estimators_)

[RidgeClassifier(alpha=1.0, class_weight=None, copy_X=True, fit_intercept=True,
                 max_iter=None, normalize=False, random_state=123, solver='auto',
                 tol=0.001), LinearDiscriminantAnalysis(n_components=None, priors=None, shrinkage=None,
                 solver='svd', store_covariance=False, tol=0.0001),
GradientBoostingClassifier(ccp_alpha=0.0, criterion='friedman_mse', init=None,
                           learning_rate=0.1, loss='deviance', max_depth=3,
                           max_features=None, max_leaf_nodes=None,
                           min_impurity_decrease=0.0, min_impurity_split=None,
                           min_samples_leaf=1, min_samples_split=2,
                           min_weight_fraction_leaf=0.0, n_estimators=100,
                           n_iter_no_change=None, presort='deprecated',
                           random_state=123, subsample=1.0, tol=0.0001,
                           validation_fraction=0.1, verbose=0,
                           warm_start=False)]
```

In [30]:

```
stack_soft = stack_models(top3)
```

|   | Accuracy | AUC    | Recall | Prec.  | F1     | Kappa  | MCC    |
|---|----------|--------|--------|--------|--------|--------|--------|
| 0 | 0.7870   | 0.7003 | 0.0802 | 0.5957 | 0.1414 | 0.0944 | 0.1589 |
| 1 | 0.7888   | 0.7038 | 0.0888 | 0.6200 | 0.1554 | 0.1064 | 0.1746 |
| 2 | 0.7857   | 0.6954 | 0.0860 | 0.5660 | 0.1493 | 0.0972 | 0.1558 |
| 3 | 0.7838   | 0.7146 | 0.0860 | 0.5357 | 0.1481 | 0.0933 | 0.1463 |
| 4 | 0.7957   | 0.7281 | 0.1117 | 0.7091 | 0.1931 | 0.1420 | 0.2241 |
| 5 | 0.7895   | 0.7057 | 0.0831 | 0.6444 | 0.1472 | 0.1024 | 0.1755 |
| 6 | 0.7926   | 0.7204 | 0.0917 | 0.6957 | 0.1620 | 0.1171 | 0.1988 |
| 7 | 0.7882   | 0.7138 | 0.0602 | 0.6774 | 0.1105 | 0.0776 | 0.1562 |
| 8 | 0.7926   | 0.7135 | 0.0946 | 0.6875 | 0.1662 | 0.1197 | 0.1997 |
| 9 | 0.7875   | 0.7018 | 0.0805 | 0.5957 | 0.1418 | 0.0948 | 0.1593 |

|             | Accuracy | AUC    | Recall | Prec.  | F1     | Kappa  | MCC    |
|-------------|----------|--------|--------|--------|--------|--------|--------|
| <b>Mean</b> | 0.7891   | 0.7097 | 0.0863 | 0.6327 | 0.1515 | 0.1045 | 0.1749 |
| <b>SD</b>   | 0.0034   | 0.0096 | 0.0123 | 0.0563 | 0.0200 | 0.0170 | 0.0238 |

In [31]:

```
xgboost = create_model('xgboost')
stack_soft2 = stack_models(top3, meta_model=xgboost)
```

|             | Accuracy | AUC    | Recall | Prec.  | F1     | Kappa  | MCC    |
|-------------|----------|--------|--------|--------|--------|--------|--------|
| <b>0</b>    | 0.8051   | 0.7575 | 0.3410 | 0.5950 | 0.4335 | 0.3262 | 0.3446 |
| <b>1</b>    | 0.8195   | 0.7630 | 0.3926 | 0.6432 | 0.4875 | 0.3857 | 0.4031 |
| <b>2</b>    | 0.8177   | 0.7569 | 0.3410 | 0.6611 | 0.4499 | 0.3537 | 0.3816 |
| <b>3</b>    | 0.8208   | 0.7722 | 0.3868 | 0.6522 | 0.4856 | 0.3856 | 0.4049 |
| <b>4</b>    | 0.8108   | 0.7650 | 0.3524 | 0.6181 | 0.4489 | 0.3449 | 0.3647 |
| <b>5</b>    | 0.8152   | 0.7540 | 0.3553 | 0.6392 | 0.4567 | 0.3561 | 0.3784 |
| <b>6</b>    | 0.8145   | 0.7554 | 0.3696 | 0.6293 | 0.4657 | 0.3625 | 0.3813 |
| <b>7</b>    | 0.8183   | 0.7530 | 0.3295 | 0.6725 | 0.4423 | 0.3486 | 0.3803 |
| <b>8</b>    | 0.8114   | 0.7438 | 0.3467 | 0.6237 | 0.4457 | 0.3430 | 0.3645 |
| <b>9</b>    | 0.8157   | 0.7358 | 0.3649 | 0.6350 | 0.4635 | 0.3619 | 0.3821 |
| <b>Mean</b> | 0.8149   | 0.7557 | 0.3580 | 0.6369 | 0.4579 | 0.3568 | 0.3786 |
| <b>SD</b>   | 0.0045   | 0.0098 | 0.0194 | 0.0212 | 0.0169 | 0.0175 | 0.0169 |

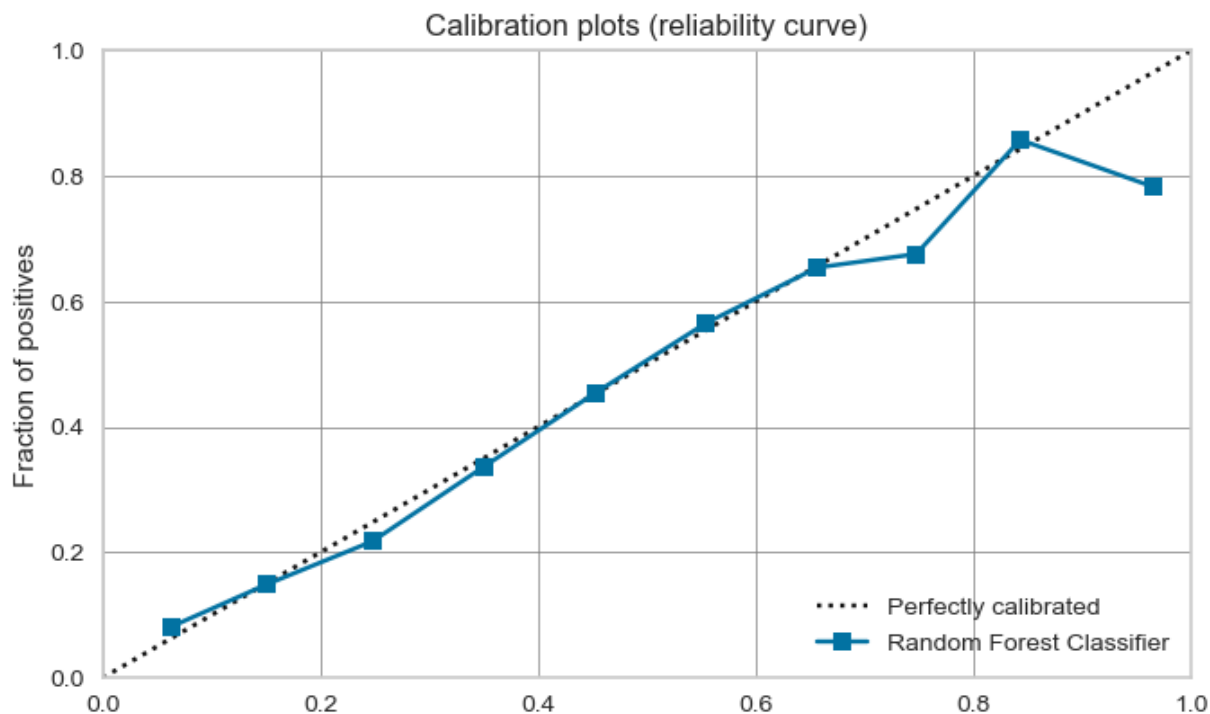
In [32]:

```
rf = create_model('rf')
```

|             | Accuracy | AUC    | Recall | Prec.  | F1     | Kappa  | MCC    |
|-------------|----------|--------|--------|--------|--------|--------|--------|
| <b>0</b>    | 0.8070   | 0.7557 | 0.3181 | 0.6133 | 0.4189 | 0.3168 | 0.3414 |
| <b>1</b>    | 0.8221   | 0.7599 | 0.3754 | 0.6650 | 0.4799 | 0.3824 | 0.4052 |
| <b>2</b>    | 0.8177   | 0.7652 | 0.3209 | 0.6747 | 0.4350 | 0.3422 | 0.3759 |
| <b>3</b>    | 0.8189   | 0.7578 | 0.3639 | 0.6546 | 0.4678 | 0.3692 | 0.3923 |
| <b>4</b>    | 0.8189   | 0.7572 | 0.3524 | 0.6613 | 0.4598 | 0.3630 | 0.3889 |
| <b>5</b>    | 0.8258   | 0.7748 | 0.3668 | 0.6919 | 0.4794 | 0.3864 | 0.4145 |
| <b>6</b>    | 0.8189   | 0.7593 | 0.3582 | 0.6579 | 0.4638 | 0.3661 | 0.3906 |
| <b>7</b>    | 0.8221   | 0.7438 | 0.3324 | 0.6946 | 0.4496 | 0.3589 | 0.3936 |
| <b>8</b>    | 0.8102   | 0.7433 | 0.3467 | 0.6173 | 0.4440 | 0.3403 | 0.3609 |
| <b>9</b>    | 0.8188   | 0.7559 | 0.3592 | 0.6545 | 0.4638 | 0.3657 | 0.3896 |
| <b>Mean</b> | 0.8180   | 0.7573 | 0.3494 | 0.6585 | 0.4562 | 0.3591 | 0.3853 |
| <b>SD</b>   | 0.0053   | 0.0087 | 0.0186 | 0.0255 | 0.0184 | 0.0198 | 0.0201 |

In [33]:

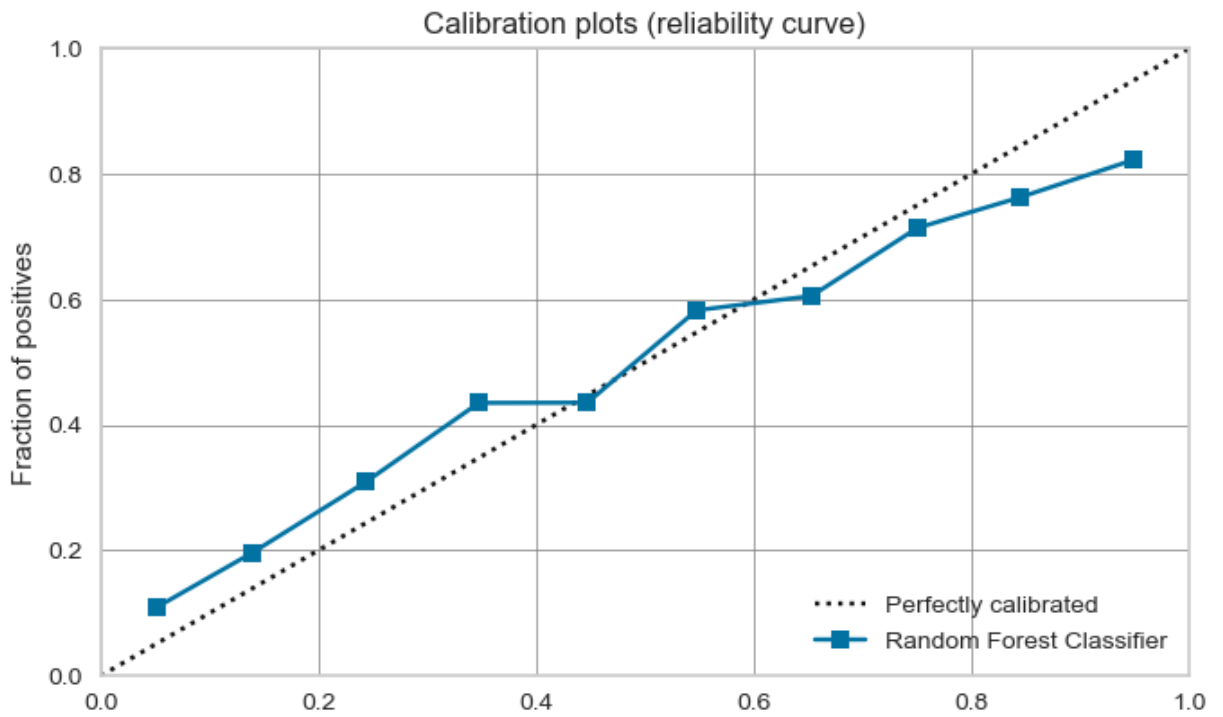
```
plot_model(rf, plot='calibration')
```



```
In [34]: calibrated_rf = calibrate_model(rf)
```

|      | Accuracy | AUC    | Recall | Prec.  | F1     | Kappa  | MCC    |
|------|----------|--------|--------|--------|--------|--------|--------|
| 0    | 0.8058   | 0.7653 | 0.3009 | 0.6140 | 0.4038 | 0.3037 | 0.3313 |
| 1    | 0.8315   | 0.7657 | 0.3725 | 0.7222 | 0.4915 | 0.4026 | 0.4343 |
| 2    | 0.8189   | 0.7693 | 0.3095 | 0.6923 | 0.4277 | 0.3383 | 0.3771 |
| 3    | 0.8258   | 0.7650 | 0.3668 | 0.6919 | 0.4794 | 0.3864 | 0.4145 |
| 4    | 0.8170   | 0.7708 | 0.3324 | 0.6629 | 0.4427 | 0.3474 | 0.3771 |
| 5    | 0.8252   | 0.7759 | 0.3610 | 0.6923 | 0.4746 | 0.3819 | 0.4111 |
| 6    | 0.8183   | 0.7689 | 0.3295 | 0.6725 | 0.4423 | 0.3486 | 0.3803 |
| 7    | 0.8271   | 0.7506 | 0.3352 | 0.7267 | 0.4588 | 0.3721 | 0.4117 |
| 8    | 0.8152   | 0.7524 | 0.3295 | 0.6534 | 0.4381 | 0.3416 | 0.3703 |
| 9    | 0.8201   | 0.7642 | 0.3420 | 0.6723 | 0.4533 | 0.3590 | 0.3885 |
| Mean | 0.8205   | 0.7648 | 0.3379 | 0.6801 | 0.4512 | 0.3582 | 0.3896 |
| SD   | 0.0069   | 0.0074 | 0.0222 | 0.0314 | 0.0248 | 0.0272 | 0.0278 |

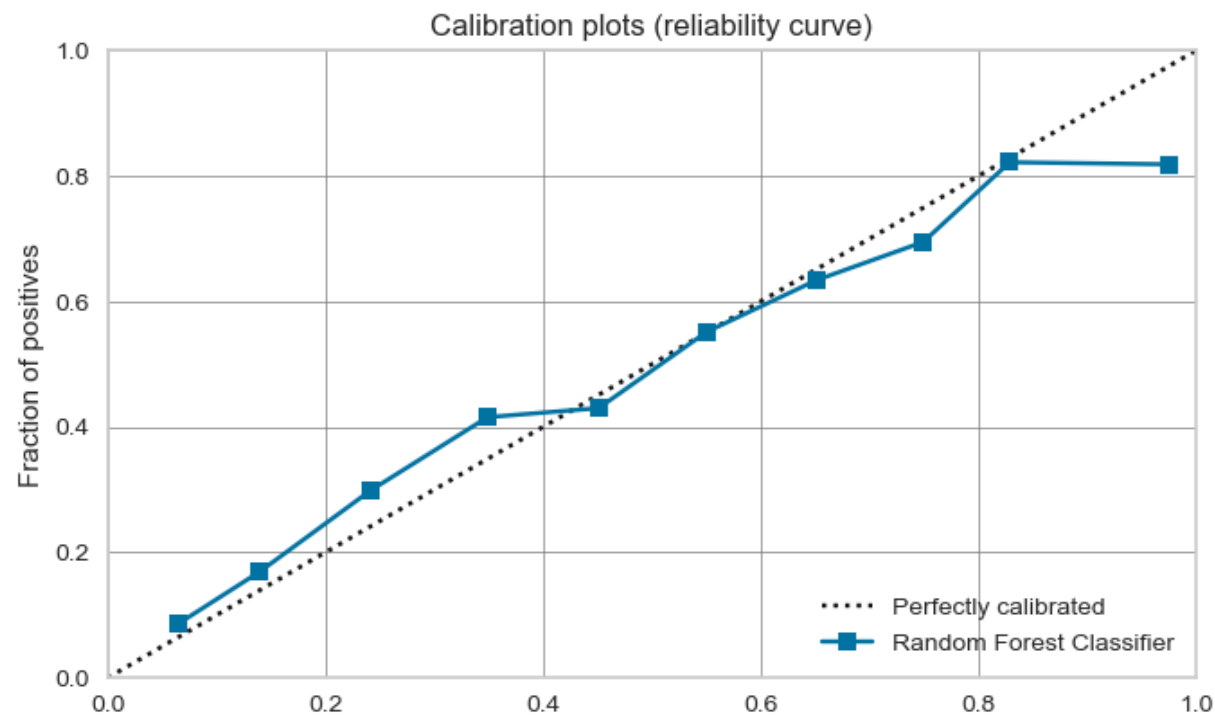
```
In [35]: plot_model(calibrated_rf, plot='calibration')
```



```
In [36]: calibrated_rf_isotonic = calibrate_model(rf, method = 'isotonic')
```

|      | Accuracy | AUC    | Recall | Prec.  | F1     | Kappa  | MCC    |
|------|----------|--------|--------|--------|--------|--------|--------|
| 0    | 0.8064   | 0.7634 | 0.3123 | 0.6124 | 0.4137 | 0.3120 | 0.3375 |
| 1    | 0.8308   | 0.7648 | 0.3983 | 0.6985 | 0.5073 | 0.4143 | 0.4381 |
| 2    | 0.8202   | 0.7686 | 0.3209 | 0.6914 | 0.4384 | 0.3480 | 0.3844 |
| 3    | 0.8221   | 0.7623 | 0.3696 | 0.6684 | 0.4760 | 0.3794 | 0.4035 |
| 4    | 0.8145   | 0.7704 | 0.3266 | 0.6514 | 0.4351 | 0.3385 | 0.3674 |
| 5    | 0.8289   | 0.7753 | 0.3840 | 0.6979 | 0.4954 | 0.4027 | 0.4288 |
| 6    | 0.8202   | 0.7688 | 0.3524 | 0.6685 | 0.4615 | 0.3658 | 0.3928 |
| 7    | 0.8246   | 0.7497 | 0.3496 | 0.6971 | 0.4656 | 0.3743 | 0.4062 |
| 8    | 0.8133   | 0.7532 | 0.3352 | 0.6393 | 0.4398 | 0.3407 | 0.3663 |
| 9    | 0.8169   | 0.7626 | 0.3649 | 0.6414 | 0.4652 | 0.3647 | 0.3858 |
| Mean | 0.8198   | 0.7639 | 0.3514 | 0.6666 | 0.4598 | 0.3640 | 0.3911 |
| SD   | 0.0070   | 0.0073 | 0.0267 | 0.0285 | 0.0273 | 0.0292 | 0.0285 |

```
In [37]: plot_model(calibrated_rf_isotonic, plot='calibration')
```



In [ ]:

In [ ]: