```
In
   [18]:
          import matplotlib.pyplot as plt
          import pandas as pd
          import numpy as np
          import os
          from xgboost import XGBClassifier
          from sklearn. model selection import train test split
          from sklearn.metrics import accuracy_score
          from sklearn.metrics import average_precision_score
          from sklearn import tree
          import xgboost
          import shap
          import sklearn.metrics as metrics
          import graphviz
 In \lceil 2 \rceil:
          print(os.getcwd())
          os.chdir('D:/OneDrive/ASU/Humana_Case_Competition')
          print(os.getcwd())
          C:\Users\Jinhang Jiang
          D:\OneDrive\ASU\Humana Case Competition
          Read Data
    [3]: humana = pd. read csv('Train Dummy.csv')
 In [5]: humana. head()
 Out[5]:
```

	person_id_syn	transportation_issues	est_age	age_group	smoker_current_ind	sm
0	0002MOb79ST17bLYAe46elc2	0	62	2	1.0	
1	0004cMOS6bTLf34Y7Alca8f3	0	59	1	1.0	
2	000536M9O3ST98LaYaeA29la	1	63	2	0.0	
3	0009bMO9SfTLYe77A51I4ac3	0	75	3	0.0	
4	000M7OeS66bTL8bY89Aa16le	0	51	1	1.0	

5 rows × 1882 columns

```
[6]: holdout = pd. read csv('Test Dummy.csv')
```

```
holdout.head()
Out[7]:
                         person_id_syn transportation_issues est_age age_group smoker_current_ind
                                                         2
          0 000M289dOSbe8dTL75c71YAI
                                                                68
                                                                            2
             000b16MOSTLY7A637698c5I3
                                                         2
                                                                            2
                                                                65
                                                                                               0
              0011MOdcfS9188T8aLYA3dla
                                                                67
             001MO8SaT6dL8ae755cYA3dI
                                                                76
             001MOS3a40Tc5L1534YAeI40
                                                                65
         5 rows × 1882 columns
   [8]: | print("Training:", humana. shape, ", Testing:", holdout. shape)
         Training: (69572, 1882), Testing: (17681, 1882)
         humana=humana. dropna (axis='columns')
In
   [5]:
   [6]:
         humana. head()
Out[6]:
                         person_id_syn transportation_issues src_platform_cd sex_cd est_age smoker_cu
             0002MOb79ST17bLYAe46elc2
                                                                       ΕM
                                                                                        62
              0004cMOS6bTLf34Y7Alca8f3
                                                                                 F
                                                                                        59
          1
                                                                       ΕM
             000536M9O3ST98LaYaeA29la
                                                                       ΕM
                                                                                        63
              0009bMO9SfTLYe77A51I4ac3
                                                                       ΕM
                                                                                        75
             000M7OeS66bTL8bY89Aa16le
                                                                       ΕM
                                                                                Μ
                                                                                        51
         5 rows × 695 columns
         label = humana['transportation issues']
   [4]:
          data = humana.drop(['person id syn', 'transportation issues'], axis = 1)
          data= data.fillna(data.mean())
         Encoding Variables
   [9]:
         data dict = data. to dict(orient='records')
```

```
In [99]: # DictVectorizer
from sklearn.feature_extraction import DictVectorizer
# instantiate a Dictvectorizer object for X
dv_X = DictVectorizer(sparse=False)
# sparse = False makes the output is not a sparse matrix

# apply dv_X on X_dict
X_encoded = dv_X.fit_transform(data_dict)
X_encoded = pd.DataFrame(X_encoded)
# show X_encoded
X_encoded
```

#### Out [99]:

	0	1	2	3	4	5	6	7	8	9	 1687	1688	1689	1690	1691	1692
0	0.0	0.0	0.0	0.0	1.0	1.162658	0.0	0.0	0.0	0.0	 0.0	0.0	0.0	0.0	0.0	0.0
1	0.0	0.0	0.0	0.0	1.0	1.155124	0.0	0.0	0.0	0.0	 0.0	0.0	0.0	0.0	0.0	0.0
2	0.0	0.0	0.0	0.0	1.0	0.333333	0.0	0.0	0.0	0.0	 0.0	0.0	0.0	0.0	0.0	0.0
3	0.0	0.0	0.0	0.0	1.0	0.250000	0.0	0.0	0.0	0.0	 0.0	0.0	0.0	0.0	0.0	0.0
4	0.0	0.0	0.0	0.0	1.0	0.083333	0.0	0.0	0.0	0.0	 0.0	0.0	0.0	0.0	0.0	0.0
69567	0.0	0.0	0.0	0.0	1.0	1.250000	0.0	0.0	0.0	0.0	 0.0	0.0	0.0	0.0	0.0	0.0
69568	0.0	0.0	0.0	0.0	1.0	1.668168	0.0	0.0	0.0	0.0	 0.0	0.0	0.0	0.0	0.0	0.0
69569	0.0	0.0	0.0	0.0	1.0	0.666667	0.0	0.0	0.0	0.0	 0.0	0.0	0.0	0.0	0.0	0.0
69570	0.0	0.0	0.0	0.0	1.0	0.116657	0.0	0.0	0.0	0.0	 0.0	0.0	0.0	0.0	0.0	0.0
69571	0.0	0.0	0.0	0.0	1.0	0.288073	0.0	0.0	0.0	0.0	 0.0	0.0	0.0	0.0	0.0	0.0
69572 rows × 1697 columns																
4																•

# Split data, convert to xgboost.DMatrix

# **Cross Validation**

```
[8]:
         params = {
In
              # Parameters that we are going to tune.
              'max depth':4,
              'min child weight': 1,
              'eta':0.05,
              'subsample': 0.9,
              'colsample bytree': 0.4,
              'objective': 'binary:logistic',
              "eval_metric": ["auc", "logloss"],
              'gamma':5,
              "base_score": np. mean(y_train),
              'scale_pos_weight':1,
              'tree method': "hist",
              'lambda': 80,
              'alpha': 0,
              'grow_policy': 'lossguide',
              'max bin':1000,
              'num parallel tree':1
```

In [21]: # current cv score
%time cv\_results = xgboost.cv(params, d\_train, num\_boost\_round=3000, seed=42, nfold=5, metrics=
cv\_results

Wall time: 8min 17s

#### Out[21]:

	train-auc-mean	train-auc-std	test-auc-mean	test-auc-std
0	0.682317	0.001639	0.674400	0.009431
1	0.716434	0.001797	0.708675	0.005283
2	0.728344	0.002515	0.721136	0.003905
3	0.729347	0.002666	0.721819	0.004045
4	0.729166	0.002555	0.721189	0.004319
301	0.791739	0.001177	0.747037	0.005536
302	0.791861	0.001180	0.747034	0.005500
303	0.791967	0.001203	0.747049	0.005477
304	0.792066	0.001215	0.747032	0.005464
305	0.792193	0.001220	0.747090	0.005456

306 rows × 4 columns

```
In
   \lceil 72 \rceil:
           # Max Depth / min child weight
           gridsearch params = [
               (max depth, min child weight)
               for max depth in range (4, 12)
               for min child weight in range (1,3)
           # Define initial best params and MAE
           \max \ auc = 0.001
           best_params = None
           for max depth, min child weight in gridsearch params:
               print("CV with max depth={}, min child weight={}".format(
                                         max depth,
                                         min child weight))
               # Update our parameters
               params['max depth'] = max depth
               params['min child weight'] = min child weight
               # Run CV
               cv results = xgboost.cv(
                   params,
                   d train,
                   num boost round=3000,
                   seed=42,
                   nfold=5,
                   metrics={'auc'},
                   early stopping rounds=20
               # Update best AUC
               mean auc = cv results['test-auc-mean'].max()
               boost rounds = cv results['test-auc-mean'].idxmax()
               print("\tAUC {} for {} rounds".format(mean auc, boost rounds))
               if mean auc > max auc:
                   max auc = mean auc
                   best params = (max depth, min child weight)
           print("Best params: {}, {}, AUC: {}".format(best params[0], best params[1], max auc))
          CV with max depth=4, min child weight=1
                   AUC 0.733268 for 11 rounds
          CV with max depth=4, min child weight=2
                   AUC 0.7332424000000001 for 12 rounds
          CV with max depth=5, min child weight=1
                   AUC 0.7307572 for 12 rounds
          CV with max depth=5, min child weight=2
                   AUC 0.7305996 for 9 rounds
          CV with max depth=6, min child weight=1
                   AUC 0.7221287999999999 for 7 rounds
          CV with max depth=6, min child weight=2
                   AUC 0.7230958 for 7 rounds
          CV with max depth=7, min child weight=1
                   AUC 0.7152972 for 6 rounds
          CV with max depth=7, min child weight=2
                   AUC 0.7141366 for 7 rounds
          CV with max depth=8, min child weight=1
                   AUC 0.7068496 for 7 rounds
          CV with max depth=8, min child weight=2
```

```
AUC 0.7060690000000001 for 6 rounds

CV with max_depth=9, min_child_weight=1
    AUC 0.6949455999999999 for 7 rounds

CV with max_depth=9, min_child_weight=2
    AUC 0.6998168 for 4 rounds

CV with max_depth=10, min_child_weight=1
    AUC 0.6856842000000001 for 5 rounds

CV with max_depth=10, min_child_weight=2
    AUC 0.6893614 for 7 rounds

CV with max_depth=11, min_child_weight=1
    AUC 0.6799682 for 7 rounds

CV with max_depth=11, min_child_weight=2
    AUC 0.681673 for 4 rounds
```

TypeError: 'NoneType' object is not subscriptable

```
In
   [76]:
          # CV for subsample, colsample
           gridsearch params = [
               (subsample, colsample)
               for subsample in [i/10. for i in range (3, 11)
               for colsample in [i/10. for i in range (3, 11)
           1
          \max \ auc = 0.001
           best params = None
           # We start by the largest values and go down to the smallest
           for subsample, colsample in reversed(gridsearch_params):
               print("CV with subsample={}, colsample={}".format(
                                        subsample,
                                        colsample))
               # We update our parameters
               params['subsample'] = subsample
               params['colsample bytree'] = colsample
               # Run CV
               cv results = xgboost.cv(
                   params,
                   d train,
                   num boost round=3000,
                   seed=42,
                   nfold=5,
                   metrics={'auc'},
                   early stopping rounds=20
               # Update best score
               mean auc = cv results['test-auc-mean'].max()
               boost rounds = cv results ['test-auc-mean'].idxmax()
               print("\tAUC {} for {} rounds".format(mean auc, boost rounds))
               if mean auc > max auc:
                   max auc = mean mae
                   best params = (subsample, colsample)
           print("Best params: {}, {}, AUC: {}".format(best_params[0], best_params[1], max_auc))
          CV with subsample=1.0, colsample=1.0
                   AUC 0.7380396 for 20 rounds
          CV with subsample=1.0, colsample=0.9
                   AUC 0.7395216 for 18 rounds
          CV with subsample=1.0, colsample=0.8
                  AUC 0.737986399999999 for 19 rounds
          CV with subsample=1.0, colsample=0.7
                   AUC 0.7381412 for 21 rounds
          CV with subsample=1.0, colsample=0.6
                   AUC 0.7391922 for 21 rounds
          CV with subsample=1.0, colsample=0.5
                   AUC 0.738558 for 15 rounds
          CV with subsample=1.0, colsample=0.4
                   AUC 0.7384006000000001 for 25 rounds
          CV with subsample=1.0, colsample=0.3
                   AUC 0.737974399999999 for 18 rounds
          CV with subsample=0.9, colsample=1.0
                   AUC 0.7366931999999999 for 14 rounds
          CV with subsample=0.9, colsample=0.9
                   AUC 0 7005000 C
```

```
In [117]:
           # eta cv
            %time
            # This can take some time...
            \max \ auc = 0.001
            best params = None
            for eta in [0.5, .1, .05, .01]:
               print("CV with eta={}".format(eta))
                # We update our parameters
               params['eta'] = eta
                # Run and time CV
               %time cv results = xgboost.cv(params, d train, num boost round=3000, seed=42, nfold=5, metal
                # Update best score
               mean auc = cv results['test-auc-mean'].max()
               boost_rounds = cv_results['test-auc-mean'].idxmax()
               print("\tAUC {} for {} rounds\n".format(mean auc, boost rounds))
               if mean auc > max auc:
                    max_auc = mean_auc
                    best params = eta
            print("Best params: {}, AUC: {}".format(best params, max auc))
           Wall time: 0 ns
           CV with eta=0.5
           Wall time: 1min 23s
                   AUC 0.7348878 for 9 rounds
           CV with eta=0.1
           Wall time: 2min 54s
                   AUC 0.743803599999999 for 69 rounds
           CV with eta=0.05
           Wall time: 5min 21s
                   AUC 0.7449472 for 187 rounds
           CV with eta=0.01
           Wall time: 21min 10s
                   AUC 0.7465132 for 876 rounds
           Best params: 0.01, AUC: 0.7465132
```

```
In [120]:
           # gamma cv
            %time
            # This can take some time...
            \max \ auc = 0.001
            best params = None
            for gamma in range (0, 11):
                print("CV with gamma={}". format(gamma))
                # We update our parameters
                params['gamma'] = gamma
                # Run and time CV
                %time cv results = xgboost.cv(params, d train, num boost round=3000, seed=42, nfold=5, metal
                # Update best score
                mean auc = cv results['test-auc-mean'].max()
                boost_rounds = cv_results['test-auc-mean'].idxmax()
                print("\tgamma {} for {} rounds\n".format(mean auc, boost rounds))
                if mean auc > max auc:
                    max_auc = mean_auc
                    best params = gamma
            print("Best params: {}, AUC: {}".format(best params, max auc))
           Wall time: 0 ns
           CV with gamma=0
           Wall time: 5min 4s
                    gamma 0.7447266000000001 for 187 rounds
           CV with gamma=1
           Wall time: 5min 11s
                    gamma 0.7449472 for 187 rounds
           CV with gamma=2
           Wall time: 6min 33s
                    gamma 0.7452806000000001 for 236 rounds
           CV with gamma=3
           Wall time: 5min 15s
                    gamma 0.7452108 for 203 rounds
           CV with gamma=4
           Wall time: 6min 2s
                    gamma 0.7453942 for 210 rounds
           CV with gamma=5
           Wall time: 5min 50s
                    gamma 0.7456396000000001 for 187 rounds
           CV with gamma=6
           Wall time: 5min 33s
                    gamma 0.7453147999999999 for 189 rounds
           CV with gamma=7
           Wall time: 5min 13s
                    gamma 0.7450448 for 187 rounds
           CV with gamma=8
```

Wall time: 5min 21s

gamma 0.7454401999999999 for 192 rounds

CV with gamma=9 Wall time: 5min 43s

gamma 0.745478 for 219 rounds

CV with gamma=10 Wall time: 6min 25s

gamma 0.745482 for 203 rounds

Best params: 5, AUC: 0.7456396000000001

```
In
   [8]:
         # lambda cv
         %time
         # This can take some time…
         \max \ auc = 0.001
         best params = None
         for lam in range (70, 95, 5):
             print("CV with lambda={}".format(lam))
              # We update our parameters
             params['lambda'] = lam
              # Run and time CV
             %time cv results = xgboost.cv(params, d train, num boost round=3000, seed=42, nfold=5, metal
              # Update best score
             mean auc = cv results['test-auc-mean'].max()
             boost_rounds = cv_results['test-auc-mean'].idxmax()
             print("\tlambda {} for {} rounds\n".format(mean auc, boost rounds))
             if mean auc > max auc:
                  max_auc = mean_auc
                  best params = 1am
         print("Best params: {}, AUC: {}".format(best params, max auc))
         Wall time: 0 ns
         CV with lambda=70
         Wall time: 12min 24s
                  lambda 0.7464752000000001 for 274 rounds
         CV with lambda=75
         Wall time: 11min 50s
                  lambda 0.7464544 for 256 rounds
         CV with lambda=80
         Wall time: 11min 59s
                  lambda 0.7470898 for 305 rounds
         CV with lambda=85
         Wall time: 9min 25s
                  lambda 0.747023 for 293 rounds
         CV with lambda=90
         Wall time: 7min 46s
                  lambda 0.7468312000000001 for 271 rounds
         Best params: 80, AUC: 0.7470898
```

### **Train Model**

```
# base score = mean(label) can help in this case since we have a fairly large dataset
           model = xgboost.train(params, d train, 5000, evals = [(d test, "test")], verbose eval=100,
           [0]
                   test-auc: 0.70192
                                            test-logloss: 0.40276
           Multiple eval metrics have been passed: 'test-logloss' will be used for early stopping.
           Will train until test-logloss hasn't improved in 30 rounds.
           [100]
                   test-auc: 0.74801
                                            test-logloss:0.35578
           [200]
                   test-auc: 0.74909
                                            test-logloss: 0.35470
           [300]
                   test-auc: 0.74972
                                            test-logloss:0.35443
           Stopping. Best iteration:
           \lceil 275 \rceil
                   test-auc: 0.74970
                                            test-logloss:0.35439
   [28]:
           xgb = XGBClassifier(**params)
In
           xgb.fit(X train, y train)
Out [28]: XGBClassifier (alpha=0, base score=0.1480855957022477, booster='gbtree',
                         colsample bylevel=1, colsample bynode=1, colsample bytree=0.4,
                         eta=0.05, eval metric=['auc', 'logloss'], gamma=5, gpu id=-1,
                         grow_policy='lossguide', importance_type='gain',
                         interaction_constraints='', lambda=80, learning_rate=0.0500000007,
                         max bin=1000, max delta step=0, max depth=4, min child weight=1,
                         missing=nan, monotone constraints='()', n estimators=100,
                         n jobs=0, num parallel tree=1, random state=0, reg alpha=0,
                         reg lambda=80, scale pos weight=1, subsample=0.9,
                         tree method='hist', ...)
   [32]:
           params
In
Out[32]: {'max depth': 4,
            min child weight': 1,
            eta': 0.05,
            'subsample': 0.9,
            'colsample bytree': 0.4,
            'objective': 'binary:logistic',
            'eval_metric': ['auc', 'logloss'],
            'gamma': 5,
            'base score': 0.1480855957022477,
            'scale pos weight': 1,
            'tree method': 'hist',
            'lambda': 80,
            'alpha': 0,
            grow policy': 'lossguide',
            max bin': 1000,
            'num parallel tree': 1}
```

```
In
   [29]:
          # make predictions for test data
          y_pred = xgb.predict_proba(X test)
           predictions = [round(value) for value in y pred[:,1]]
           # evaluate predictions
           accuracy = accuracy score(y test, predictions)
           #laucpr
           print("Predict test set... ")
           #test prediction = DecisionTree.predict(X test)
           score = average precision score(y test, predictions)
           #auc roc
           fpr, tpr, threshold = metrics.roc curve(y test, y pred[:,1])
           roc_auc = metrics.auc(fpr, tpr)
          print ("Accuracy: %. 2f%%" % (accuracy * 100.0),
                 'area under the precision-recall curve test set: {:.6f}'.format(score),
                "roc:", roc auc,)
```

Predict test set... Accuracy: 86.24% area under the precision-recall curve test set: 0.170974 roc: 0.747996 5614281193

## Accuracy, aucpr, auc

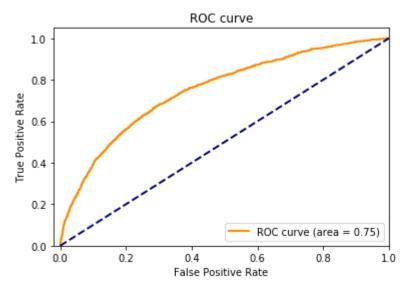
```
In [9]: from sklearn.metrics import average_precision_score
    print("Predict test set...")
    test_prediction = model.predict(xgboost.DMatrix(X_test))
    score = average_precision_score(y_test, test_prediction)
    print('area under the precision-recall curve test set: {:.6f}'.format(score))

Predict test set...
    area under the precision-recall curve test set: 0.354189

In [10]: fpr, tpr, threshold = metrics.roc_curve(y_test, test_prediction)
    roc_auc = metrics.auc(fpr, tpr)
    print(roc_auc)
```

#### **ROC Plot**

0.7497151630755545

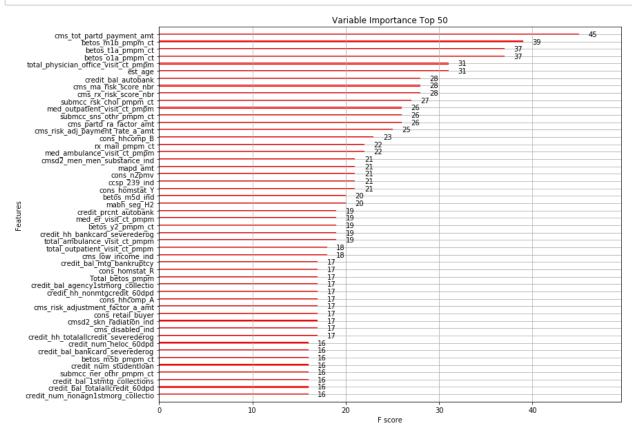


```
In [20]: from matplotlib.pylab import rcParams rcParams['figure.figsize'] = 40,150 fig = xgboost.plot_tree(model, num_trees=2, max_depth=4) fig = plt.gcf() fig.set_dpi(150) fig.set_dpi(150) fig.savefig('xgbtree.png')
```

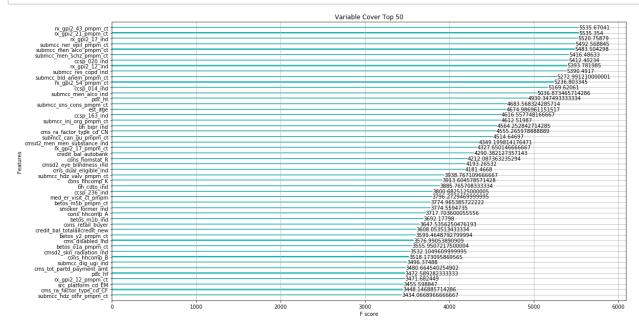


### **Variables Selection**

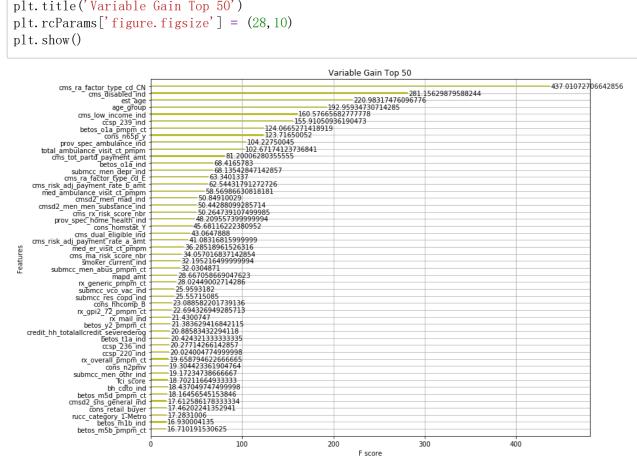
```
In [17]: xgboost.plot_importance(model, max_num_features=50, color='red')
plt.title("Variable Importance Top 50")
plt.rcParams['figure.figsize'] = (28, 10)
plt.show()
```



```
xgboost.plot importance(model, importance type="cover", max num features=50, color = 'c')
plt.title('Variable Cover Top 50')
plt.rcParams['figure.figsize'] = (28,10)
plt.show()
```



```
[30]:
       xgboost.plot_importance(model, importance_type="gain", max_num_features=50, color = 'y')
       plt.title('Variable Gain Top 50')
       plt.rcParams['figure.figsize'] = (28, 10)
       plt.show()
```



```
In [
```

## Get important variables out

```
In
    [31]:
           Feature Importance = pd. DataFrame. from dict(model.get score(), orient='index')
           Feature_Importance_cover = pd. DataFrame. from_dict(model.get_score(importance_type="cover")
           Feature Importance gain = pd. DataFrame. from dict(model. get score(importance type="gain"), o
In
    [32]:
           Feature Importance.columns=['Importance']
           Feature Importance cover.columns=['Cover']
           Feature Importance gain.columns=['Gain']
           print ('Importance:', len (Feature Importance), "; Cover:", len (Feature Importance cover),
In
    [33]:
                  "; Gain:", len(Feature Importance gain))
           Importance: 376; Cover: 376; Gain: 376
    [34]:
           VariableSelection = Feature Importance.merge(
In
               Feature Importance cover, left index=True, right index=True)
    [35]:
           VariableSelection = VariableSelection.merge(
In
               Feature Importance gain, left index=True, right index=True)
    [36]:
           VariableSelection
In
Out[36]:
                                           Importance
                                                             Cover
                                                                          Gain
                                                       3550.438160
                                                                    124.066527
                        betos_o1a_pmpm_ct
                                                       3011.415755
                                                                    160.576657
                        cms low income ind
                                                   18
            cms_risk_adj_payment_rate_b_amt
                                                       1439.558214
                                                                     62.544318
            credit hh totalallcredit severederog
                                                       1862.375507
                                                                     20.885834
                                                   17
                       cmsd2_men_mad_ind
                                                   10
                                                       3941.071406
                                                                     50.849100
                                                       3680.504880
                   hedis cmc ldc c control Y
                                                                      7.269076
                              ccsp 062 ind
                                                       3528.826420
                                                                      6.274889
                       submcc hdz arrh ind
                                                       1453.488400
                                                                      7.490728
                                                       5373.187990
                 submcc_men_schz_pmpm_ct
                                                                      6.152776
                  submcc rsk fh/ho pmpm ct
                                                       2742.234130
                                                                      7.009776
           376 rows × 3 columns
    [37]:
           #VariableSelection. to csv('VariablesNew.csv')
In
    [96]:
           cols=list(VariableSelection.index)
In
```

```
In [107]: Dummy_396=humana[cols]
Dummy_396['transportation_issues']=humana['transportation_issues']
Dummy_396. index=humana['person_id_syn']
Dummy_396. head()
#Dummy_396. to_csv('Dummy_396. csv')
```

A value is trying to be set on a copy of a slice from a DataFrame. Try using .loc[row\_indexer, col\_indexer] = value instead

See the caveats in the documentation: http://pandas.pydata.org/pandas-docs/stable/user\_guide/indexing.html#returning-a-view-versus-a-copy (http://pandas.pydata.org/pandas-docs/stable/user\_guide/indexing.html#returning-a-view-versus-a-copy)

#### predict

```
[118]: TEST = pd. read csv('Test Dummy.csv')
  [119]:
          TEST. head()
          ID = TEST['person id syn']
  \lceil 112 \rceil:
         TEST=TEST[list(Dummy 396.columns)]
         TEST dm = xgboost. DMatrix(TEST. drop(['person id syn', 'transportation issues'], axis=1))
  [115]:
  [116]:
          TEST pred = model.predict(TEST dm)
          print(TEST pred)
          [0.4231314 0.05022658 0.13446388 ... 0.20961092 0.05612351 0.3281207 ]
         DATA = pd. DataFrame({"ID": ID, "Score": TEST pred})
  [120]:
          #DATA['Transportation Issues'].astype(int)
          DATA['RANK'] = DATA['Score'].rank().astype(int)
          DATA. head()
Out[120]:
                                  ID
                                              RANK
                                        Score
             000M289dOSbe8dTL75c71YAI
                                     0.423131
                                              16848
             000b16MOSTLY7A637698c5I3
                                     0.050227
                                               2662
              0011MOdcfS9188T8aLYA3dla
                                    0.134464
                                              10990
             3930
             16177
```

DATA. to csv('xgboost0.749 Oct5.csv', index=False)

[121]: