

In [10]:

```
precision_score(y_test, y_pred)
```

Out[10]:

0.5306422335551906

In [11]:

```
recall_score(y_test, y_pred)
```

Out[11]:

0.39910284748407227

In [12]:

```
accuracy_score(y_test, y_pred)
```

Out[12]:

0.681340398731703

In [13]:

```
fpr, tpr, thresholds = roc_curve(y_true=y_test, y_score=y_prob)  
AUROC = roc_auc_score(y_true=y_test, y_score=y_prob)*100
```

In [14]:

```
roc_auc_score(y_true=y_test, y_score=y_prob)
```

Out[14]:

0.6846856155084585

In [15]:

```

plt.figure(1)
plt.plot([0, 1], [0, 1], 'k--')
plt.plot(fpr, tpr, label='ROC curve')

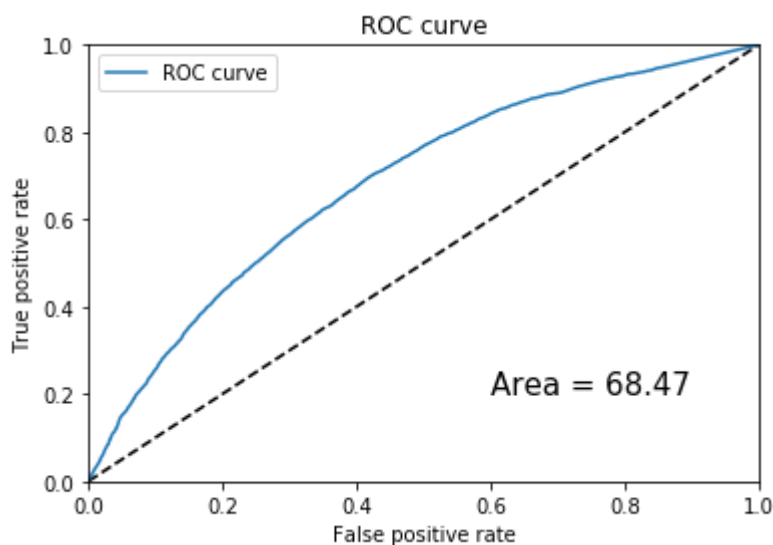
plt.xlabel('False positive rate')
plt.ylabel('True positive rate')
plt.title('ROC curve')

plt.xlim(0, 1)
plt.ylim(0, 1)

plt.text(0.6, 0.2, "Area = {}".format(round(AUROC,2)), dict(size=15))

plt.legend(loc='best')
plt.show()

```



In [16]:

```
print(classification_report(y_test, y_pred))
```

	precision	recall	f1-score	support
False	0.73	0.82	0.77	30664
True	0.53	0.40	0.46	15382
micro avg	0.68	0.68	0.68	46046
macro avg	0.63	0.61	0.62	46046
weighted avg	0.66	0.68	0.67	46046

In [17]:

```
df_results = y_test.to_frame(name='y_true')
df_results['y_pred'] = y_pred
df_results['y_prob'] = y_prob
df_results.head()
```

Out[17]:

	y_true	y_pred	y_prob
30717	False	False	0.100000
44889	True	True	0.777594
13938	False	False	0.382514
20220	False	False	0.265000
21837	True	False	0.500000

In [18]:

```
n_trues = df_results[df_results.y_true==True].shape[0]
n_falses = df_results[df_results.y_true==False].shape[0]

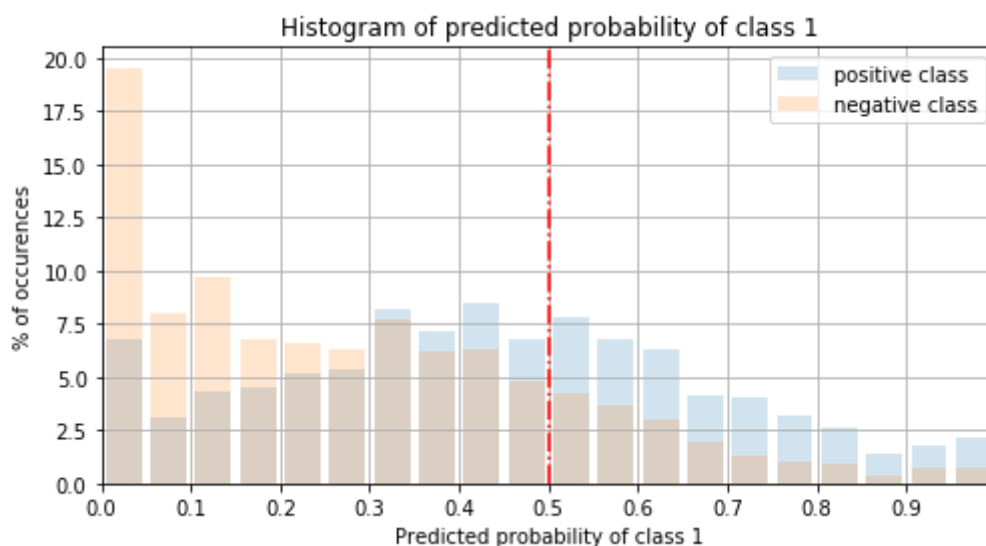
plt.figure(figsize=(8,4))
df_results[df_results.y_true==True].y_prob.hist(bins=20, weights=np.ones(n_trues)/n_trues*100, align='mid', rwidth=0.8, alpha=0.2, label='positive class')
df_results[df_results.y_true==False].y_prob.hist(bins=20, weights=np.ones(n_falses)/n_falses*100, align='mid', rwidth=0.8, alpha=0.2, label='negative class')

plt.axvline(x=decision_thr, color='r', linestyle='-.')

plt.title('Histogram of predicted probability of class 1')
plt.xlabel("Predicted probability of class 1")
plt.ylabel("% of occurrences")

plt.xlim(0,1)
plt.xticks(np.arange(0, 1, step=0.1))

plt.legend();
```



In [19]:

```
df_results[df_results.y_true==True].y_prob.hist(bins=20, figsize=(8,4), histtype='step',
label='positive class', density=True, cumulative=True)
df_results[df_results.y_true==False].y_prob.hist(bins=20, figsize=(8,4), histtype='step',
label='negative class', density=True, cumulative=True)

plt.axvline(x=decision_thr, color='r', linestyle='-.')

plt.title('Histogram of predicted probability of class 1')
plt.xlabel("Predicted probability of class 1")
plt.ylabel("Density")

plt.xlim(0,1)
plt.xticks(np.arange(0, 1, step=0.1))

plt.legend();
```

