MODELO 3 - Avaliação dos Modelos de Marchine Learning.

```
In [1]: %matplotlib inline
In [2]: # Importa as bibliotecas
        import pandas
        import matplotlib.pyplot as plt
        import numpy
        #from pandas.tools.plotting import scatter_matrix
        from pandas.plotting import scatter_matrix
        import seaborn as sb
        from sklearn.model selection import train test split,cross val score
        from sklearn.preprocessing import Normalizer
        #Logistic Regression
        from sklearn.linear_model import LogisticRegression
        from sklearn.metrics import roc_auc_score , roc_curve, auc ,accuracy_score,recall_score, preci
        sion_score,f1_score
        import statsmodels.api as sm
        from sklearn.metrics import confusion_matrix
        # Load Libraries
        import pandas as pd
        from sklearn.tree import DecisionTreeClassifier # Import Decision Tree Classifier
        from sklearn import metrics #Import scikit-learn metrics module for accuracy calculation
```

1) Carregando dados de treino e teste para avalição do modelo

2) carregando o modelo Random Forest

```
In [9]: from sklearn.ensemble import RandomForestClassifier
    rf_model = RandomForestClassifier(random_state=1,n_estimators=100,min_impurity_decrease=0.05)
```

Treinamento e teste do modelo: Random Forest.

Modelo de avaliação de métricas.

Precisão Geral (Accuracy)

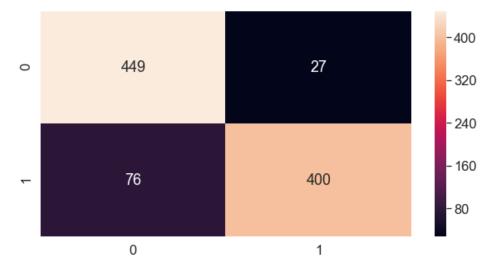
```
In [12]: #get accuracy
    rf_accuracy_testdata = metrics.accuracy_score(y_test, rf_pred)

In [13]: #print accuracy
    print ("Accuracy: {0:.4f}".format(rf_accuracy_testdata))
        RF_Accuracy = metrics.accuracy_score(y_test, rf_pred)

Accuracy: 0.8918
```

Matriz de confusão: Random Forest

```
In [14]: import plot as plot
    cm=confusion_matrix(y_test,rf_pred)
    #Plot the confusion matrix
    plt.rcParams['figure.figsize'] = (10,5)
    sb.set(font_scale=1.5)
    sb.heatmap(cm, annot=True, fmt='g')
    plt.show()
```



Metricas Report: Random Forest

n [15]: print ("{0}".format(metrics.classification_report(y_test, rf_pred, labels=[0, 1])))					
	precision	recall	f1-score	support	
0	0.86	0.94	0.90	476	
1	0.94	0.84	0.89	476	
accuracy			0.89	952	
macro avg	0.90	0.89	0.89	952	
weighted avg	0.90	0.89	0.89	952	

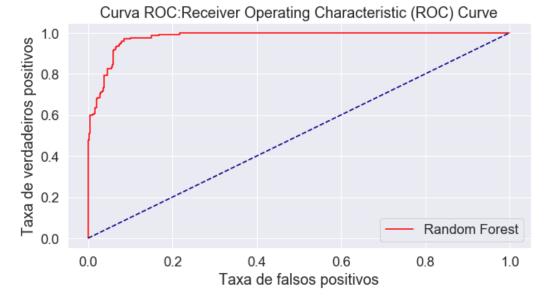
Curva ROC: Random Forest

Uma curva ROC é uma forma comumente usada para visualizar o desempenho de um classificador binário, significando um classificador com duas classes de saída possíveis. A curva plota a Taxa Positiva Real (Recall) contra a Taxa Falsa Positiva (também interpretada como Especificidade 1).

```
In [16]: rf_pred_prob = rf_model.predict_proba(X_test)[:, 1]
In [17]: rf_fpr, rf_tpr, thresholds = roc_curve(y_test, rf_pred_prob)

In [18]: def plot_roc_curve(fpr, tpr,nome='ROC'):
    plt.plot(fpr, tpr, color='red', label=nome)
    plt.plot([0, 1], [0, 1], color='darkblue', linestyle='--')
    plt.xlabel('Taxa de falsos positivos')
    plt.ylabel('Taxa de verdadeiros positivos')
    plt.title('Curva ROC:Receiver Operating Characteristic (ROC) Curve')
    plt.legend()
    plt.show()
```





AUC (área sob a curva) da Curva ROC : Random Forest

AUC ou Area Under the Curve é a porcentagem do gráfico do ROC que está abaixo da curva. AUC é útil como um único número de resumo do desempenho do classificador.

3) carregando o modelo Máquina de vetores de suporte SVM

```
In [23]: from sklearn.svm import SVC
svm_model = SVC(kernel='linear', C=45, random_state=2 ,probability=True,coef0=0.3)
#kernel='linear'
```

Treinamento e teste do modelo: SVM.

Modelo de avaliação de métricas.

Precisão Geral (Accuracy): SVM

```
In [26]: print(f"accuracy score: {accuracy_score(y_train, svm_pred):.4f}\n")
svm_accuracy_testdata = accuracy_score(y_train, svm_pred)
accuracy score: 0.9887
```

Matriz de confusão: SVM

```
In [27]: print(f"accuracy score: {accuracy_score(y_train, svm_pred):.4f}\n")
    print(f"Confusion Matrix: \n {confusion_matrix(y_train, svm_model.predict(X_train))}\n")
    accuracy score: 0.9887

Confusion Matrix:
    [[1105     3]
        [ 22 1086]]
```

```
In [28]: import plot as plot
    cm=confusion_matrix(y_train, svm_model.predict(X_train))
#Plot the confusion matrix
    plt.rcParams['figure.figsize'] = (10,5)
    sb.set(font_scale=1.5)
    sb.heatmap(cm, annot=True, fmt='g')
    plt.show()
```



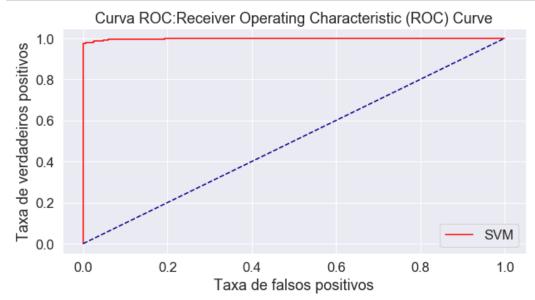
Metricas Report: svm

Classification Report:

Precision: 0.9972451790633609 Recall Score: 0.98014440433213 F1 score: 0.9886208466090123

Curva ROC: SVM

```
In [30]: svm_pred_prob = svm_model.predict_proba(X_test)[:, 1]
In [31]: svm_fpr, svm_tpr, thresholds = roc_curve(y_test, svm_pred_prob)
In [32]: plot_roc_curve(svm_fpr, svm_tpr,'SVM')
```



AUC (área sob a curva) da Curva ROC : SVM

AUC ou Area Under the Curve é a porcentagem do gráfico do ROC que está abaixo da curva. AUC é útil como um único número de resumo do desempenho do classificador.

```
In [33]: print(roc_auc_score(y_test, svm_pred_prob))
SVM_Auc=roc_auc_score(y_test, svm_pred_prob)
```

0.9981772120612952

4) carregando o modelo Máquina de Naive Bayes

```
In [34]: from sklearn.naive_bayes import GaussianNB
nb_model = GaussianNB()
```

Treinamento e teste do modelo: NB.

```
In [35]: nb_model.fit(X_train, y_train)
Out[35]: GaussianNB(priors=None, var_smoothing=1e-09)
In [36]: nb_pred = svm_model.predict(X_train)
```

Modelo de avaliação de métricas. NB.

0

Precisão Geral (Accuracy): NB.

```
In [37]: #get accuracy
print(f"accuracy score: {accuracy_score(y_train, nb_pred):.4f}\n")
nb_accuracy_testdata = accuracy_score(y_train, nb_pred)
accuracy_score: 0.9887
```

Matriz de confusão: NB.

```
In [38]: print(f"Confusion Matrix: \n {confusion_matrix(y_train, nb_model.predict(X_train))}\n")
          Confusion Matrix:
           [[1011 97]
           [ 112 996]]
In [39]: import plot as plot
          {\tt cm=confusion\_matrix}({\tt y\_train}, \ {\tt nb\_model.predict}({\tt X\_train}))
          #Plot the confusion matrix
          plt.rcParams['figure.figsize'] = (10,5)
          sb.set(font_scale=1.5)
          sb.heatmap(cm, annot=True, fmt='g')
          plt.show()
                                                                                    - 1000
                                                                                    - 800
                                                            97
                            1011
           0
                                                                                   - 600
                                                                                   -400
                            112
                                                           996
                                                                                     200
```

1

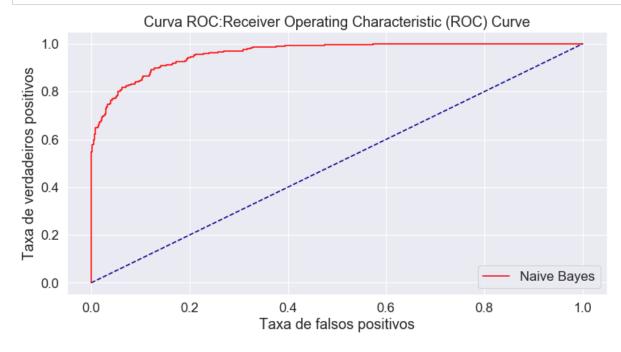
Metricas Report: NB.

Classification Report:

Precision: 0.9972451790633609 Recall Score: 0.98014440433213 F1 score: 0.9886208466090123

Curva ROC: NB.

```
In [51]: nb_pred_prob = nb_model.predict_proba(X_test)[:, 1]
In [52]: nb_fpr, nb_tpr, thresholds = roc_curve(y_test, nb_pred_prob)
In [53]: plot_roc_curve(nb_fpr, nb_tpr,'Naive Bayes')
```



AUC (área sob a curva) da Curva ROC : NB.

```
In [54]: print(roc_auc_score(y_test, nb_pred_prob))
NB_Auc=roc_auc_score(y_test, nb_pred_prob)
```

0.9599516277099075

Comparativo entre os modelos

Carregar o modelo de Árvore Decisão

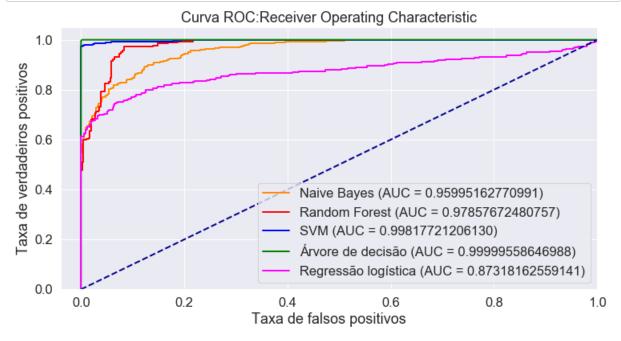
```
In [56]: filename = '.\\baseDados\\cart.jss'
    infile = open(filename,'rb')
    cart_dict = pickle.load(infile)
    infile.close()
    CART_auc= cart_dict['RF_Auc']
    CART_pred_prob= cart_dict['rf_pred_prob']
In [57]: #print(cart_dict)
    cart_fpr, cart_tpr, thresholds = roc_curve(y_test, CART_pred_prob)
```

Carregar o modelo de Regressão logística

```
In [58]: filenamerl = '.\\baseDados\\regressaologitica.jss'
    infile = open(filenamerl,'rb')
    rlog_dict = pickle.load(infile)
    infile.close()
    #print(rlog_dict)
    rlog_auc= rlog_dict['Auc']
    rlog_pred_prob= rlog_dict['y_pred_prob']
In [59]: rlog_fpr, rlog_tpr, thresholds = roc_curve(y_test, rlog_pred_prob)
```

Mostra o gráfico comparativo

```
In [60]:
         1w = 2
         plt.figure()
         plt.rcParams['figure.figsize'] = (12,6)
         plt.plot(nb_fpr, nb_tpr, color='darkorange', lw=lw, label='Naive Bayes (AUC = %0.14f)' % NB_A
         uc)
         plt.plot(rf_fpr, rf_tpr , color='red', lw=lw, label='Random Forest (AUC = %0.14f)' % RF_Auc)
         plt.plot(svm_fpr, svm_tpr , color='blue', lw=lw, label='SVM (AUC = %0.14f)' % SVM_Auc)
         plt.plot(cart_fpr, cart_tpr , color='green', lw=lw, label='Árvore de decisão (AUC = %0.14f)'
         % CART_auc)
         plt.plot(rlog_fpr, rlog_tpr , color='magenta', lw=lw, label='Regressão logística (AUC = %0.14
         f)' % rlog auc)
            ----- linha central-----
         plt.plot([0, 1], [0, 1], color='darkblue', lw=lw, linestyle='--')
         plt.xlabel('Taxa de falsos positivos')
         plt.ylabel('Taxa de verdadeiros positivos')
         plt.title('Curva ROC:Receiver Operating Characteristic')
         sb.set(font_scale=1.5)
         plt.legend()
         plt.xlim([-0.04, 1.0])
         plt.ylim([0.0, 1.05])
         plt.show()
         plt.savefig('roc_auc.png')
         plt.close()
```





<Figure size 864x432 with 0 Axes>

Fim da avaliação do modelo.