Do (wo)men talk too much in films?

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1 1 Introduction

- 2 In a movie, there is almost always a main character that the rest of the film is in some way
- 3 centered around. In some films the main character is not very nice, but most of the time, the
- 4 audience is expected to sympathize with this character or even look up to, and be inspired
- 5 by them. This is especially true in children's movies. Since it is often easier to be inspired
- 6 by someone you can relate to, it is important to make sure that the distribution of main
- 7 characters in movies at least approximates the distribution of the audience. If the main
- 8 character is always a man, that makes it more difficult than necessary for girls and women
- o to find someone to be inspired by and vice versa.
- 10 This paper investigates how the gender of the lead actor (who plays the main character),
- can be predicted using metrics such as the year when the movie was made and the age of
- 12 the lead actor. Being able to make such predictions could give an insight into how the movie
- industry works with respect to the gender of the lead actor. This could provide clues about
- what areas to investigate further to understand why those connections exist and ultimately,
- 15 make sure that everyone has a chance to be inspired by someone they can relate to.

16 2 Methods

- We have chosen to focus on approaches using logistic regression, k-NN, LDA and QDA to classify the lead actor's gender.
- In order to make the methods as comparable as possible, we have used a common set of transformations of the input variables for all tested methods.
- 21 To compare between families of models and between which tuning is better we chose to focus
- on two measures: accuracy (on average, of how often model makes a correct prediction) and
- 23 ROC/AUC.

4 2.1 Input transformations

- 25 In the given dataset, there are columns for the total number of words spoken as well as the
- number of words spoken by the lead, the co-lead etc. This could present a problem since
- 27 if we compare a movie where the lead says 10 out of 100 total words and another movie
- 28 where the lead says 100 out of 1000 words, most models would think that the lead speaks
- 29 more in the second movie and miss the fact that the *proportion* of words spoken by the
- lead is the same. For that reason we have transformed several input variables to express a
- proportion instead of absolute numbers. We also believe it might be important to have a

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dummy variable indicating if the lead or the co-lead is oldest. All transformations are given in Table 1.

Original column	New column	Transformation
Number of words lead	Proportion of words lead	$\frac{\text{Number of words lead}}{\text{Total words}}$
N/A	Proportion of words co-lead	$\frac{\text{Number of words lead - Difference in words lead and co-lead}}{\text{Total words}}$
Difference in words lead and co-lead	Ratio words co-lead lead	$\frac{\text{Proportion of words co-lead}}{\text{Proportion of words lead}}$
Number words female	Proportion of words female	Number words female Total words - Number of words lead
Number of female actors	Proportion of female actors	$\frac{\text{Number of female actors}}{\text{Number of female actors}} + \text{Number of male actos}$
Number of male actors	Number of actors	Number of male actors + Number of female actors
N/A	Older lead	$\begin{cases} 1, \text{Age lead} > \text{Age Co-Lead} \\ 0, \text{else} \end{cases}$

Table 1: Transformations of input variables.

- Note that when determining 'Proportion of words female', this should only measure the
- words spoken by non-lead female actors so we have to subtract the lead's contribution to the
- total number of words. 36
- The column 'Number of male actors' was dropped since all necessary information in this 37 column is contained in 'Proportion of female actors' together with 'Number of actors'. 38
- In order to improve regularization and k-NN, all remaining numerical input variables where 39
- centered and scaled by their standard deviation. This means that columns with proportions
- have values in the unit interval [0, 1] and the other numerical variables have values that are 41
- of roughly the same magnitude.

Logistic Regression 2.243

- Logistic regression is a general linear model (GLM), i.e. the relationship between the data
- $X \in \mathcal{X} \subseteq \mathbb{R}^p$ and the outcome Y is on the form

$$E(Y|X=x) = g^{-1}(x \cdot \beta) \tag{1}$$

- where $\beta \in \mathbb{R}^p$ and g is the link function. In the case of logistic regression, Y|(X =
- $(x) \sim Ber(p(x))$ and the canonical link function is the logit link $g(x) = \log\left(\frac{x}{1-x}\right)$ with
- $g^{-1}(x) = \frac{\exp(x)}{1 + \exp(x)}$. Since $Y | (X = x) \sim Ber(p(x))$, we get $E(Y | X = x) = p(x) = g^{-1}(x \cdot \beta)$. In other words, $P(Y = 1 | X = x) = g^{-1}(x \cdot \beta)$, which we can use to predict Y given data x.
- To do the regression, we find $\hat{\beta} \in \arg\min_{\beta} \sum_{i=1}^{n} (y_i \hat{y}(x_i; \beta))^2$ where $\hat{y}(x; \beta) = g^{-1}(x \cdot \beta)$. This minimizes the mean squared error (MSE) loss function. A potential problem with
- 51
- this approach is that there are no restrictions on the components of β and that can lead to 52
- overfitting, especially if n is not much larger than p. To address that issue, one can introduce 53
- regularization.
- In general, regularization is done by adding a penalizing term to the loss function that restricts 55
- β in some way. If $L(\beta; x_i, y_i)$ is the loss function before regularization, we instead consider
- the new loss function $L(\beta; x_i, y_i) + \lambda R(\beta)$ and find $\hat{\beta}_{reg} \in \arg\min_{\beta} (L(\beta; x_i, y_i) + \lambda R(\beta))$.
- R is some penalizing function and λ is a hyper-parameter that can be tuned. The two most 58
- common forms of regularization is LASSO and Ridge regression.
- LASSO regression uses L_1 -regularization, meaning that $R_{LASSO}(\beta) = ||\beta||_1 = \sum_{i=1}^p |\beta_i|$ while Ridge regression uses L_2 -regularization, $R_{Ridge}(\beta) = ||\beta||_2^2 = \sum_{i=1}^p \beta_i^2$.

In order to find a value of λ that performs well on the data, cross-validation is used to find the optimal value in a finite set $\Lambda = \{\lambda_1, \dots, \lambda_k\}$. Cross-validation works by splitting the data into n equally sized partitions and training the data separately on the n choices of n-1 partitions and testing on the partition that was left out. The test error E_{new} is estimated by the mean misclassification rate across the partitions. This procedure is repeated for each $\lambda_i \in \Lambda$ and the value resulting in the lowest estimated test error is chosen.

Since cross-validation is used to estimate the hyper-parameter λ , this method cannot be used to estimate the test error of the whole procedure. Instead, the dataset has to be split into a training set and a testing set with a specified fraction of the total data in each set. The whole procedure above is done on the training set and the test error is estimated by evaluating the performance of the model on the testing set. However, this can yield significantly different estimates of the test error since only one split into training and testing data is considered. To get a better estimate of the actual testing error, a bootstrap procedure is performed.

Since the full dataset is an iid sample from some unknown distribution, the estimated test error \hat{E}_{new} is a random variable. By repeating the whole procedure B times (i.e. B independent splits into training and testing data and subsequent fitting and cross-validation), a bootstrap sample of \hat{E}_{new} is obtained which can be used to estimate the distribution (or at least properties thereof) of \hat{E}_{new} . This is very computationally intensive but gives a much clearer view of the variability of the test error compared to just computing it for one split.

2.3 k-Nearest Neighbors

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The k-nearest neighbors (k-NN) method is based on the simple principle of finding the k closest neighboring points with respect to the input data $X \in \mathcal{X} \subseteq \mathbb{R}^p$. In the case of classification the outcome Y is then determined by a majority vote among the k nearest data points. The method is based on the idea that if a test data point is close to some training data point then the prediction should be that they have the same outcome Y.

The algorithm for k-NN can be implemented in a simple manner with a brute force algorithm for measuring the distance from the test data point x_{\star} to each training data point x_{i} , where i=1,...,n using some distance function d(x,y). It is standard to use the Minkowski distance for a certain order p, depending on the problem, which is given by

$$d(\boldsymbol{x}, \boldsymbol{y}) = \left(\sum_{i=1}^{n} |x_i - y_i|^p\right)^{\frac{1}{p}}, \text{ where } \boldsymbol{x} = (x_1, ..., x_p), \boldsymbol{y} = (y_1, ..., y_p) \in \mathbb{R}^p.$$
 (2)

Note that p = 1 gives the Manhattan distance, and p = 2 gives the Euclidean distance. The brute force algorithm for k-NN is given by [1]

1. Calculate the distance $d(\mathbf{x}_i, \mathbf{x}_{\star})$ for each i = 1, ..., n

2. Set $\mathcal{N}_{\star} = \{x_i : Where \ x_i \ is \ one \ of \ the \ k \ nearest \ points\}$

3. Return $\hat{y}(\boldsymbol{x}_{\star}) = \text{MajorityVote}\{y_j : j \in \mathcal{N}_{\star}\}$

A problem with the brute force algorithm is that for each point we need to calculate the distance to every other point, which is computationally demanding for larger datasets. There are however algorithms based on the same principle as brute force search such as the ball-tree and k-d tree that are less computationally demanding which were used but since they are mostly improvements for calculation speed we do not explain these here. All three of these algorithms were tested and no significant difference in the results where noted thus the choice of algorithm was set to "auto" which chooses the best suited algorithm for a given problem, further described in the Scikit-learn documentation. [2]

For our problem we consider the Minkowski distance and let p and k be hyper-parameters which are to be tuned. This is done in an analogous manner to the case of finding the hyper-parameter λ in the regularization problem with logistic regression previously considered.

An alternative approach is to use weighted k-NN. The idea is to let the distance of the training data point to the test data point influence the strength of the vote. We compared uniform weights (standard k-NN, where all weights equal 1) and distance weights where the weights are given by

$$\frac{1}{d(\boldsymbol{x}_{\star}, \boldsymbol{x}_{i})},\tag{3}$$

for each of the k-nearest neighbors. This reinforces the idea that proximity of test data points to training data points ought be a good predictor. [3]

115 2.4 LDA and QDA

For classification we construct a discriminative classifier from a generative model based on Bayes' theorem for the classes m = 1, 2, ..., M

$$p(y=m \mid \boldsymbol{x}) = \frac{p(\boldsymbol{x} \mid y=m)p(y=m)}{\sum_{i=1}^{M} p(\boldsymbol{x} \mid y=i)p(y=i)}.$$
 (4)

We estimate the uninformative prior probability as $\hat{p}(y=m) = \frac{n_m}{n}$ where $n_m = \sum_{i=1}^n \mathbb{1}\{y_i = m\}$ and assume that $p(\boldsymbol{x} \mid y=m)$ is a normal density with expected value μ_m and covariance matrix Σ_m . The assumption that distinguishes LDA and QDA is that for LDA we assumes that $\Sigma_1 = \Sigma_2 = \dots = \Sigma_M$ but for QDA we make no such assumption, that is, we allow for the covariance matrices to differ. A consequence is that LDA is a special case of QDA, hence QDA is a model of higher complexity.

The estimates for the normal distribution parameters for each class is given by

$$\hat{\mu}_m = \frac{1}{n_m} \sum_{i:y_i = m} \boldsymbol{x_i},\tag{5}$$

$$\hat{\Sigma}_m = \frac{1}{n_m - 1} \sum_{i: y_i = m} (\boldsymbol{x}_i - \hat{\mu}_m) (\boldsymbol{x}_i - \hat{\mu}_m)^T$$
(6)

derived from maximum likelihood estimation and adjusting $\hat{\Sigma}_m$ to make it unbiased. The pooled covariance estimate (weighted average of the covariance matrix estimates within each class) is given by

$$\hat{\Sigma} = \frac{\sum_{m=1}^{M} (n_m - 1) \hat{\Sigma}_m}{\sum_{m=1}^{M} (n_m - 1)} = \frac{1}{n - M} \sum_{m=1}^{M} \sum_{i: y_i = m} (\boldsymbol{x}_i - \hat{\mu}_m) (\boldsymbol{x}_i - \hat{\mu}_m)^T.$$
 (7)

128 With these estimators we may express the discriminant analysis classifier as

$$\hat{p}(y = m \mid \boldsymbol{x}) = \frac{n_m \mathcal{N}(\boldsymbol{x} \mid \hat{\mu}_m, \hat{\Sigma})}{\sum_{i=1}^{M} n_i \mathcal{N}(\boldsymbol{x} \mid \hat{\mu}_m, \hat{\Sigma})}$$
(8)

where $\mathcal{N}(\boldsymbol{x} \mid \mu, \Sigma) = \frac{1}{(2\pi)^{M/2} |\Sigma|^{1/2}} \exp\left[-\frac{1}{2}(\boldsymbol{x} - \mu)^T \Sigma^{-1}(\boldsymbol{x} - \mu)\right]$ is the density for the normal distribution with mean μ and covariance matrix Σ .

131 Results

132 3.1 Logistic Regression

When comparing different models, it is important to have a baseline, or a null model to compare against. In this case, an obvious null model is the constant model that always

predicts the same outcome regardless of input. The best null model is the one with highest accuracy, i.e. the constant model that predicts the most frequently occurring outcome. The model that always predicts a male lead has an accuracy of 0.756 and is thus chosen as the baseline.

For all logistic regression models fitted, the set of regularization parameters, Λ , consisted of 10 logarithmically spaced values between 10^{-4} and 10^4 . This was the default value in the methods from scikit learn and having more densely packed values did not affect the model performance in any appreciable way. The number of folds used in cross-validation was also 10, no improvement was observed by increasing this value.

The model performance was measured by accuracy (1 - misclassification rate) and AUC (area under ROC curve). In Tables 2 and 3, the accuracy and AUC are estimated using the mean of 100 bootstrap samples in the case of LASSO regression and 400 in the case of Ridge regression. The reason for having different sample sizes is that computing the LASSO regression is much more computationally demanding.

Input	Regularization	Accuracy	AUC
Before transformations	None	0.870	0.878
	LASSO	0.871	0.880
	Ridge	0.871	0.880
After transformations	None	0.893	0.920
	LASSO	0.895	0.921
	Ridge	0.894	0.921

Table 2: Accuracy and AUC for logistic regression models. 70% training data.

Input	Regularization	Accuracy	AUC
Before transformations	None	0.876	0.878
	LASSO	0.875	0.883
	Ridge	0.871	0.880
After transformations	None	0.895	0.924
	LASSO	0.897	0.924
	Ridge	0.898	0.923
1 4 7 7 7 7 1		1.1 000	M

Table 3: Accuracy and AUC for logistic regression models. 90% training data.

We see that the regularization does not affect the model performance much. LASSO and Ridge regularization perform almost identically and yield at best around 0.3% extra accuracy but considering that the different splits of the data yielded estimated test errors in a range from 0.8 to 0.98, we cannot reject that regularization does not matter in this case.

3.2 k-Nearest Neighbors

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When hyper-tuning the algorithm the set of p-values and k-values were given by $\{1, 1.25, 1.5, ..., 4\}$ and $\{1, 2, 3, ..., 25\}$ respectively. The number of folds used in cross-validation was again set to 10. It was found that p = 2 (Euclidean distance) and k = 4 performed best for our data set. Using these parameters the k-NN algorithm was tested and performance was measured with the mean of 100 bootstraps samples as before, the size of the sample was chosen with regards to k-NN being computationally demanding. The results are summarized in Table 4 and Table 5 below.

It is obvious that k-NN is drastically improved by transforming the data, before transformations the model performance was even outperformed by, or just slightly better than the best null model. Weighted k-NN with the *distance* weight seemed to perform better than the uniform weight both before and after the transformation, the impact seems to be 0.7-0.8% extra accuracy after transformation and almost 3% extra accuracy before transformations.

Input	Weighted k-NN	Accuracy	AUC
Before transformations	$\begin{array}{c} \text{Uniform} \\ \text{Distance} \end{array}$	$0.745 \\ 0.780$	$0.675 \\ 0.688$
After transformations	Uniform Distance	$0.864 \\ 0.872$	$0.883 \\ 0.888$

Table 4: Accuracy and AUC for k-NN models. 70% training data.

Input	Weighted k-NN	Accuracy	AUC
Before transformations	Uniform Distance	$0.750 \\ 0.783$	$0.678 \\ 0.693$
After transformations	Uniform Distance	$0.875 \\ 0.882$	0.891 0.901

Table 5: Accuracy and AUC for k-NN models. 90% training data.

$_{166}$ 3.3 LDA and QDA

The given dataset was bootstrapped 400 times and both DA models were tested before and after input transformations. From the Tables 6 and 7 we can draw the conclusion that QDA

Input	DA Model	Accuracy	AUC
Before transformations	LDA	0.856	0.870
	QDA	0.818	0.849
After transformations	LDA	0.900	0.917
	QDA	0.945	0.984

Table 6: Accuracy and AUC for discriminant analysis models using bootstrap. 70% training data.

Input	DA Model	Accuracy	AUC
Before transformations	LDA QDA	$0.866 \\ 0.840$	$0.877 \\ 0.869$
After transformations	LDA QDA	0.900 0.947	0.918 0.984

Table 7: Accuracy and AUC for discriminant analysis models using bootstrap. 90% training data.

seems to be more apt for this problem after transformations. It is unclear which method performs better before the transformation. For QDA the variance in accuracy is high which can be explained by the fact that the original inputs are close to being colinear making Σ close to being singular which in turn results in an inaccurate matrix inversion. For example, the standard deviation of accuracy and AUC of the QDA classifier, before transformations, on 400 bootstrapped datasets with 90% training data were 0.076 and 0.081 respectively compared to 0.021 and 0.019 after transformations ceteris paribus.

Cross validation was carried out to estimate the accuracy using 150 folds resulting in an estimated accuracy of 0.948 using 70% training data. As can be seen in table 8 there is a noticeable variance in accuracy for the different training sets suggesting that there might be outliers in the data that the model has problems accounting for. Increasing the number of folds also increases the minimum accuracy that can be found in the corresponding box-plot, as to be expected. Also using cross validation to compare the effects of input transformations we see a 0.090 increase in accuracy using the transformed inputs compared to the original

inputs. Adding the variables 'Years' and 'Gross' back into the inputs we see a decrease in accuracy of 0.007 hence they are left out.

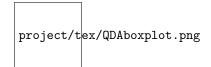


Table 8: Accuracy estimation using cross validation with 150 folds.

4 Conclusions

186 It seems like k-NN was the worst performing of the models. Worth noting is the drastic 187 effect that data transformations has on the k-NN model, performing at the same level as 188 the baseline model before any transformations. The best results for the k-NN were a mean 189 accuracy score of 0.882 and a mean AUC Score of 0.901 which is found in table 5.

Logistic regression slightly outperformed k-NN. Looking at the best performing setup we see that logistic regression had a mean accuracy score of 0.898 and a mean AUC score of 0.923 which is seen in table 3.

LDA had a mean accuracy score of 0.903 which is only a 0.5% increase from the logistic regression case, considering that both the results from logistic regression and LDA had some variance we cannot reject that LDA and logistic regression performance is similar.

QDA however had the best performance among all the models performing at best with a mean accuracy score of 0.942 and a mean AUC score of 0.977(!). Almost a 4% increase in accuracy compared to the second best method. One problem with the QDA model was however the outliers seen in the boxplot of 8. Similar outliers were found in the case of k-NN and logistic regression these could probably be explained by the occurrence of a "bad split" where for example many movies deviating from the average movie end up in the test portion resulting in a bad performance. However the model performed well enough overall such that QDA was chosen for production.

1. Do men or women dominate speaking roles in Hollywood?

Based on the data it seems like males are in the lead. In 75.6% of the cases the lead is male which was found by looking at the baseline model. Also the mean for "Proportion of words female" was calculated to 34,6% indicating that Hollywood movies consist of almost 65% male speaking.

2. Has gender balance in speaking roles changed over time (i.e. years)?

Since none of the models we used seem to be effected by removing the year variable we cannot say that this is the case. However looking at the correlation in the data we see that there is a positive correlation between "Years" and each of the variables that show female activity in movies (i.e. "Number of words female", "Number of female actors" and "Mean Age Female"), indicating that there may be some changes in the gender balance over time.

3. Do films in which men do more speaking make a lot more money than films in which women speak more?

Since none of the models seem to be effected by removing the gross variable we cannot say that gross is a good indicator for determining whether there is more male speaking than female in a given movie. That is films with more male speaking cannot be said to make more money than a film with more female speaking.

5 Feature Importance

In order to determine which of the features Year, Gross or Number of female actors is most 223 important, we fitted models excluding one or more of the features. Using a logistic regression 224 model with LASSO (L1) regularization, we found that the model performance in terms of 225 prediction accuracy was completely unaffected by removing either or both of the features 226 Year and Gross. On the other hand, any model that excluded the variable Proportion of 227 words female (which contains all information about how much male and female actors speak), had its performance reduced drastically. As seen in Table 3, the model including all features 229 had an accuracy of 90%. This dropped to 80% when removing the Proportion of words 230 female. Comparing this to the null accuracy of 75.6%, we conclude that the Proportion of 231 words female is a very important feature in the model. 232

The same results hold for both QDA and k-NN as well, the models are completely unaffected by removing either Year or Gross (or both), while suffering 8% accuracy loss for k-NN and 12% loss for QDA. Further, not only accuracy is affected but AUC is affected in the same way, showing that Year and Gross are more or less redundant features in the model, while Proportion of words female is incredibly important for predicting whether the lead is male or female.

Appendix A: Code

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Transformations of input variables and various common functions.

```
import numpy as np
241
    import pandas as pd
    import sklearn.preprocessing as skl_pre
243
244
   rawData = pd.read_csv('train.csv')
245
246
    cols_to_norm = [
247
            'Total words',
248
            'Year',
249
            'Gross',
250
            'Mean Age Male',
251
            'Mean Age Female',
252
            'Age Lead',
253
            'Age Co-Lead'
254
            'Number of actors'
255
   ]
256
257
258
    def pre_process(raw_data, cols_to_norm):
           data = raw_data.copy()
259
260
           data['Lead'] = pd.get_dummies(data['Lead'])
261
           data['Number of words co-lead'] = data['Number of words lead'] -
262
                data['Difference in words lead and co-lead']
263
           data['Proportion of words lead'] = data['Number of words lead']/data
264
                ['Total words']
265
           data['Proportion of words co-lead'] = data['Number of words co-lead'
266
                ]/data['Total words']
267
           data['Ratio words co-lead lead'] = data['Number of words co-lead']/
268
                data['Number of words lead']
269
           data['Proportion of words female'] = data['Number words female']/(
270
                data['Total words'] - data['Number of words lead'])
271
           data['Number of actors'] = data['Number of male actors'] + data['
272
               Number of female actors']
273
           data['Proportion of female actors'] = data['Number of female actors'
274
                ]/data['Number of actors']
275
           data['Older lead'] = data['Age Lead'] < data['Age Co-Lead']</pre>
276
           data['Older lead'] = pd.get_dummies(data['Older lead'])
277
278
           scaler = skl_pre.StandardScaler()
           data[cols_to_norm] = scaler.fit_transform(data[cols_to_norm])
281
           return data
282
283
   data = pre_process(rawData, cols_to_norm)
284
285
    def fit_and_test(classifier, train, test, features, target, suppress_output
286
287
         = False):
           classifier.fit(train[features], train[target])
288
289
           if not suppress_output:
                   skl_met.plot_roc_curve(classifier, test[features], test[
290
                       target])
291
                   print('accuracy: ' + str(classifier.score(test[features],
292
293
                       test[target])))
                   print(' auc: ' + str(skl_met.roc_auc_score(test[target],
294
                       classifier.predict_proba(test[features])[:,1])) + '\n')
295
```

```
print(skl_met.classification_report(test[target], classifier.
296
                       predict(test[features])))
297
           return classifier
298
299
    print('Null accuracy: ' + str(max([np.mean(data[target]), 1 - np.mean(data[
300
        target])])))
301
    Logistic Regression
302
    trainRatio = config['Train Ratio'][0]
303
    seed = config['Random Seed'][0]
304
    train, test = skl_ms.train_test_split(data, train_size=trainRatio)
306
    featureSet1 = [
307
            'Year',
308
            'Gross'
309
            'Number of actors',
310
            'Proportion of female actors',
311
            'Mean Age Male',
312
            'Mean Age Female',
313
314
            'Age Lead',
            'Age Co-Lead',
315
            'Total words',
316
            'Proportion of words lead',
317
            'Proportion of words co-lead',
318
            'Ratio words co-lead lead',
319
            'Proportion of words female',
320
            'Older lead'
321
322
323
   features = featureSet1.copy()
324
    #features.remove('Proportion of words female')
325
    #features.remove('Year')
326
    #features.remove('Gross')
327
    #features = ['Proportion of words lead']
    target = 'Lead'
329
330
    # No regularization
331
332
   B = 100
333
   accuracies = []
334
    aucs = []
    for i in range(B):
337
           train, test = skl_ms.train_test_split(data, train_size=trainRatio)
           logReg = fit_and_test(skl_lm.LogisticRegression(penalty='none',
338
                solver='newton-cg'), train, test, features, target,
339
                suppress_output=True)
340
           accuracies.append(logReg.score(test[features], test[target]))
341
           aucs.append(skl_met.roc_auc_score(test[target], logReg.predict_proba
342
                (test[features])[:,1]))
343
344
    # LASSO
345
346
   B = 100
347
348
   accuracies = []
   aucs = []
349
   for i in range(B):
           train, test = skl_ms.train_test_split(data, train_size=trainRatio)
```

```
logRegLasso = fit_and_test(skl_lm.LogisticRegressionCV(Cs=10, cv=10,
352
                penalty='11', solver='liblinear', n_jobs=10), train, test,
353
               features, target, suppress_output=True)
354
           accuracies.append(logRegLasso.score(test[features], test[target]))
355
           aucs.append(skl_met.roc_auc_score(test[target], logRegLasso.
356
357
               predict_proba(test[features])[:,1]))
358
   # Ridge
359
360
   B = 400
361
   accuracies = []
362
   aucs = []
363
   for i in range(B):
364
           train, test = skl_ms.train_test_split(data, train_size=trainRatio)
365
           logRegLasso = fit_and_test(skl_lm.LogisticRegressionCV(Cs=10, cv=10,
366
                penalty='12', solver='liblinear', n_jobs=10), train, test,
367
               features, target, suppress_output=True)
368
           accuracies.append(logRegLasso.score(test[features], test[target]))
369
           aucs.append(skl_met.roc_auc_score(test[target], logRegLasso.
370
               predict_proba(test[features])[:,1]))
371
```

372 References

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