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## Model Metrics: ROC Score is the main metric we are looking at.

• Auc/Roc: Best metric for imbalanced categorical data.

Class 0: 99.83% of data pointsClass 1: 0.17% of data points

• Added **F1 score** because it is a good metric to see both Precision and Recall.

## 1st X\_train, y\_train set: Optimal parameters through GridSearchCV():

Model: Trained with Scaled training data.	Recall	Precision	F1	Auc/Roc
KNN: (n_neighbors = 1)	0.81	0.94	0.87	0.91
Logistic Regression: (C = 0.01)	0.62	0.88	0.72	0.80
Random Forest:  (n_estimators = 256, min_samples_split = 4, min_samples_leaf = 2, max_depth = 7)	0.79	0.93	0.85	0.895

## <u>UnderSampling (RandomUnderSampler), Optimal parameters through GridSearchCV():</u>

Model: Trained with resampled Data	F1	Auc/Roc
KNN: (n_neighbors = .33)	0.92	Train: 0.984 Test: 0.958
Logistic Regression: (C = 0.01)	0.93	Train: 0.986 Test: 0.975

Random Forest: (n_estimators = 65, min_samples_split = 40, min_samples_leaf = 20, max_features = 20, max_depth = 50, bootstrap = True)	0.93	Train: 0.987 Test: 0.969
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OverSampling (SMOTE): Only used LogisticRegression(), others were too computationally expensive:

<u>Used GridSearch(), for optimal parameters.</u>

Model: Trained with SMOTE resampled Data.	F1	Auc/Roc
Logistic Regression: (C = 1000)		Train: 0.991 Test: 0.978