# 2.04. logistic regression

October 14, 2024

## Predictive Modeling

```
[3]: import pandas as pd
     import numpy as np
     import matplotlib.pyplot as plt
     import seaborn as sns
     import httpimport
     import joblib
     from imblearn.over_sampling import SMOTE
     from pathlib import Path
     from sklearn.linear_model import LogisticRegression
     from sklearn.metrics import confusion_matrix, accuracy_score
     from sklearn.model_selection import train_test_split, RandomizedSearchCV,_
      GridSearchCV
     from sklearn.preprocessing import StandardScaler
[4]: # Import personal library
     with httpimport.github_repo("junclemente", "jcds", ref="master"):
         import jcds.metrics as jm
[5]: # Import datasets
     datasets = Path("../datasets")
     train_data = "training_data.csv"
     val data = "validation data.csv"
     test_data = "testing_data.csv"
     train_df = pd.read_csv(datasets / train_data)
     val_df = pd.read_csv(datasets / val_data)
     test_df = pd.read_csv(datasets / test_data)
     display(train_df.head())
     display(val_df.head())
     display(test_df.head())
       Undergrad_Degree Work_Experience Employability_Before
                                                                    Status \
      Computer Science
                                                   185.174286
                                                                    Placed
```

```
3
            Finance
                                   No
                                                  173.900408
                                                                   Placed
4
                                   No
                                                  184.063980 Not Placed
                 Art
   Status_enc
0
             1
1
             0
2
             0
3
             1
4
  Undergrad_Degree Work_Experience
                                      Employability_Before
                                                                  Status \
0
          Business
                                 Yes
                                                 261.272959
                                                                  Placed
1
       Engineering
                                  No
                                                 173.558776 Not Placed
2
                                                                  Placed
           Finance
                                  No
                                                 205.074388
3
          Business
                                 Yes
                                                 230.526020
                                                                  Placed
4
          Business
                                                 229.000000 Not Placed
                                  No
   Status_enc
0
             1
1
             0
2
             1
3
             1
4
             0
   Undergrad_Degree Work_Experience Employability_Before
                                                                   Status
0
            Finance
                                   No
                                                  168.775918
                                                                   Placed
           Business
                                  Yes
                                                  195.508673
                                                                   Placed
1
                                   No
2
                                                  260.760510
                                                                   Placed
   Computer Science
3
                                   No
                                                               Not Placed
                 Art
                                                  231.892551
                                                                   Placed
   Computer Science
                                  Yes
                                                  400.000000
   Status_enc
0
             1
             1
1
2
             1
3
             0
4
             1
```

### 1.1 Setup Training and Validation dataframes

y\_train = train\_df[target]

```
[6]: # Variables to use for predictive modeling
    variables = ["Undergrad_Degree", "Work_Experience", "Employability_Before"]
    target = "Status_enc"
[7]: # Setup train, val, and test dataframes
    X_train = train_df[variables]
```

```
X_val = val_df[variables]
y_val = val_df[target]
X_test = test_df[variables]
y_test = test_df[target]
# One-hot encode categorical variables
X_train = pd.get_dummies(X_train, drop_first=True)
X val = pd.get dummies(X val, drop first=True)
X_test = pd.get_dummies(X_test, drop_first=True)
# Standardize cont / Initialize scaler
scaler = StandardScaler()
std_cols = ["Employability_Before"]
X_train[std_cols] = scaler.fit_transform(X_train[std_cols])
X_val[std_cols] = scaler.transform(X_val[std_cols])
X_test[std_cols] = scaler.transform(X_test[std_cols])
display(X_train.head())
display(X_val.head())
display(X_test.head())
   Employability_Before Undergrad_Degree_Business \
0
              -0.800730
                                              False
              -0.244034
                                              False
1
2
               0.474848
                                              False
3
              -1.090036
                                              False
4
              -0.829222
                                              False
   Undergrad_Degree_Computer Science Undergrad_Degree_Engineering \
0
                                 True
                                                              False
                                False
                                                               True
1
                                False
2
                                                              False
3
                                False
                                                              False
4
                                False
                                                              False
   Undergrad_Degree_Finance Work_Experience_Yes
0
                      False
                                            False
1
                      False
                                            False
2
                      False
                                            False
3
                       True
                                            False
4
                      False
                                            False
   Employability_Before
                        Undergrad_Degree_Business
0
               1.152088
                                               True
1
              -1.098803
                                              False
2
              -0.290060
                                              False
3
               0.363071
                                               True
```

```
0.323911
    4
                                                     True
       Undergrad_Degree_Computer Science Undergrad_Degree_Engineering \
    0
                                     False
                                                                    False
                                     False
    1
                                                                      True
    2
                                     False
                                                                    False
                                     False
                                                                    False
    3
                                     False
                                                                    False
    4
       Undergrad_Degree_Finance Work_Experience_Yes
    0
                           False
                                                   True
    1
                           False
                                                 False
    2
                            True
                                                 False
    3
                           False
                                                  True
    4
                           False
                                                 False
       Employability_Before
                              Undergrad_Degree_Business
    0
                   -1.221539
                                                    False
                   -0.535532
                                                     True
    1
    2
                    1.138938
                                                    False
    3
                    0.398138
                                                    False
    4
                    4.712054
                                                    False
       Undergrad_Degree_Computer Science Undergrad_Degree_Engineering \
    0
                                     False
                                                                    False
    1
                                     False
                                                                    False
    2
                                      True
                                                                    False
    3
                                     False
                                                                    False
    4
                                                                    False
                                      True
       Undergrad_Degree_Finance
                                  Work_Experience_Yes
    0
                            True
                                                 False
    1
                           False
                                                  True
    2
                                                 False
                           False
    3
                           False
                                                 False
    4
                           False
                                                  True
    1.1.1 Check class balance
[8]: y_train.value_counts()
[8]: Status_enc
          348
     1
          228
     Name: count, dtype: int64
[9]: # Use SMOTE to balance classes
     smote = SMOTE(random_state=42)
```

```
X_train, y_train = smote.fit_resample(X_train, y_train)
y_train.value_counts()
```

## 2 Logistic Regression

#### 2.1 RandomSearchCV

```
[15]: log_reg = LogisticRegression()
      param_dist = {
          "C": [0.001, 0.01, 0.1, 1, 10],
          "penalty": ["11", "12"],
          "solver": ["saga", "liblinear"],
          "max_iter": [100, 200, 250, 300, 400],
      }
      random_search = RandomizedSearchCV(
          estimator=log_reg,
          param_distributions=param_dist,
          n_iter=10,
          cv=5,
          scoring="accuracy",
          random_state=42,
      random_search.fit(X_train, y_train)
      print(random_search.best_params_)
```

```
{'solver': 'liblinear', 'penalty': 'l2', 'max_iter': 100, 'C': 10}
/home/nobody/miniconda3/envs/ads505fp/lib/python3.8/site-
packages/sklearn/linear_model/_sag.py:350: ConvergenceWarning: The max_iter was
reached which means the coef_ did not converge
   warnings.warn(
/home/nobody/miniconda3/envs/ads505fp/lib/python3.8/site-
packages/sklearn/linear_model/_sag.py:350: ConvergenceWarning: The max_iter was
reached which means the coef_ did not converge
   warnings.warn(
```

#### 2.2 GridSearchCV

jm.mc\_confusion(cm\_test)

```
[16]: param_grid = {
          "C": [0.001, 0.005, 0.01, 0.05, 0.1, 1],
          "penalty": ["11", "12"],
          "solver": ["saga", "liblinear"],
          "max_iter": [100, 200, 250, 300, 400],
      }
      grid_search = GridSearchCV(
          estimator=log_reg, param_grid=param_grid, cv=5, scoring="accuracy"
      grid_search.fit(X_train, y_train)
      print(grid_search.best_params_)
     {'C': 0.05, 'max_iter': 100, 'penalty': 'l1', 'solver': 'liblinear'}
     2.3 Prediction Model
[17]: | lr_model = LogisticRegression(C=0.05, max_iter=100, penalty="11", ____
       ⇔solver="liblinear")
      lr_model.fit(X_train, y_train)
      y_pred = lr_model.predict(X_val)
[18]: cm = confusion_matrix(y_val, y_pred)
      jm.mc_confusion(cm)
     Confusion Matrix:
     ΓΓ153
             81
      [ 5 218]]
[18]:
                            Class 0 Class 1
                            0.96615 0.96615
     Accuracy
     Error rate
                            0.03385 0.03385
     Sensitivity (Recall) 0.95031 0.97758
     Specificity
                            0.97758 0.95031
     Precision
                            0.96835 0.96460
     F1
                            0.95925 0.97105
     F2
                            0.95387 0.97496
     F0.5
                            0.96469 0.96717
     2.4 Test
[19]: test_pred = lr_model.predict(X_test)
      cm_test = confusion_matrix(y_test, test_pred)
```

```
Confusion Matrix:
     [[ 91 4]
     [ 3 142]]
[19]:
                          Class 0 Class 1
                          0.97083 0.97083
     Accuracy
     Error rate
                          0.02917 0.02917
     Sensitivity (Recall) 0.95789 0.97931
     Specificity
                          0.97931 0.95789
     Precision
                          0.96809 0.97260
     F1
                          0.96296 0.97595
     F2
                          0.95992 0.97796
     F0.5
                          0.96603 0.97394
```

# 3 Export Model

```
[20]: models = Path("../models")
    joblib.dump(lr_model, models / "logistic_regression_model.pkl")

[20]: ['../models/logistic_regression_model.pkl']

[ ]:
```