ComS573 Lab4 Q2

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ComS 573

Lab 4

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1 Problem 2

1.1 Report the experiments you have done.

```
[1]: import numpy as np
     import pandas as pd
     import sklearn.preprocessing
     import matplotlib
     import re
     import sys
     import gc
     import time
     print('python ' +sys.version)
     print('numpy '+ np.__version__)
     print('pandas '+ pd.__version__)
     print('sklearn '+ sklearn.__version__)
     print('matplotlib '+ matplotlib.__version__)
     print('re '+ re.__version__)
     from sklearn.preprocessing import StandardScaler
     from sklearn.preprocessing import Normalizer
     from sklearn.metrics import confusion_matrix
     from matplotlib import pyplot as plt
     from sklearn.linear_model import LogisticRegression
     from sklearn.naive_bayes import GaussianNB
     from sklearn.tree import DecisionTreeClassifier
     from sklearn.ensemble import VotingClassifier
     from sklearn.neural_network import MLPClassifier
     from sklearn.pipeline import Pipeline
     from sklearn.preprocessing import StandardScaler, MaxAbsScaler
     from sklearn.model_selection import cross_val_score
     from sklearn.model_selection import ShuffleSplit
```

```
from sklearn.model_selection import GridSearchCV
    from itertools import product
    import warnings
    from sklearn.exceptions import ConvergenceWarning
    warnings.simplefilter("ignore", ConvergenceWarning)
    def print_out(model, model_name, hyper_prem, x_dt_tr, y_dt_tr, x_dt_ts,_u
     \rightarrowy_dt_ts):
        print("\n\nFor "+model_name+" hyper-parameters:\n",hyper_prem)
        scores = model.score(x_dt_ts, y_dt_ts)
        print("\n Test Accuracy: %.2f%%" % (scores*100))
        A = model.predict(x_dt_tr)
        cm = confusion_matrix(y_dt_tr, A)
        print("\n Train confusion matrix: \n", cm)
        acc train = np.diagonal(cm)/cm.sum(axis=1)
        print("\n Class Accuracy for Training Data is:")
        for i in range(2):
            print('Class %d: %.2f%%' %(i, acc_train[i]*100))
        A = model.predict(x dt ts)
        cm = confusion_matrix(y_dt_ts, A)
        print("\n Test confusion matrix: \n", cm)
        acc_test = np.diagonal(cm)/cm.sum(axis=1)
        print("\n Class Accuracy for Testing Data is:")
        for i in range(2):
            print('Class %d: %.2f%%' %(i, acc_test[i]*100))
        def expand_grid(dictionary):
           return pd.DataFrame([row for row in product(*dictionary.values())],
                           columns=dictionary.keys())
    python 3.6.9 | Anaconda, Inc. | (default, Jul 30 2019, 14:00:49) [MSC v.1915 64
    bit (AMD64)]
    numpy 1.16.5
    pandas 0.25.1
    sklearn 0.21.3
    matplotlib 3.1.1
    re 2.2.1
[2]: path = 'D:/ISU/COMS 573 - Machine Learning/HW/Lab4/'
    df_train = pd.read_csv(path + 'lab4-train.csv', sep=',', header=0)
    df_test = pd.read_csv(path + 'lab4-test.csv', sep=',', header=0)
    tr_size = df_train.shape
```

```
ts_size = df_test.shape

x_train = np.array(df_train[['R','F','M','T']])
y_train = np.array(df_train['Class'])

x_test = np.array(df_test[['R','F','M','T']])
y_test = np.array(df_test['Class'])
x_train12 = x_train
y_train12 = y_train
x_test12 = y_test
```

1.2 Ensemble Classifier

1.3 Ensemble classifier using unweighted majority vote

```
[3]: scaler = StandardScaler().fit(x_train)

std_fit = scaler.fit(x_train)
X_tr_std = std_fit.transform(x_train)
X_ts_std = std_fit.transform(x_test)
```

1.4 Neural Network

```
[4]: alpharange = np.logspace(-6,0,7)
     learnrateinitrange = np.logspace(-3,-1,7)
     hidden_layer_sizes = [(5,), (5,2), (10,5), (10,), (7,3)]
     dictionary = {'alpharange': alpharange,
                   'learnrateinitrange': learnrateinitrange,
                   'hidden_layer_sizes': hidden_layer_sizes}
     prem = expand_grid(dictionary)
     best_fit_nn = None
     best_ts_acc_nn = 0
     best_alpha_nn = None
     best_learning_rate_init_nn = None
     best_hidden_layer_sizes_nn = None
     for j in range(prem.shape[0]):
         nnc=MLPClassifier( hidden_layer_sizes = prem.iloc[j,2], activation='relu',
                             solver='sgd', learning_rate='adaptive',
                             alpha=prem.iloc[j,0], learning_rate_init=prem.iloc[j,1],
```

```
max_iter=1000)
    model_nn = nnc.fit(X_tr_std, y_train)
    ts_acc1 = model_nn.score(X_ts_std, y_test)*100
    if (ts_acc1 > best_ts_acc_nn):
        best_ts_acc_nn = ts_acc1
        best_hidden_layer_sizes_nn = prem.iloc[j,2]
        best_alpha_nn = prem.iloc[j,0]
        best_learning_rate_init_nn = prem.iloc[j,1]
        best_fit_nn = model_nn
print_out(model = best_fit_nn, model_name = 'Neural Network (NN)',
          hyper_prem = best_fit_nn.get_params(), x_dt_tr = X_tr_std,
          y_dt_tr = y_train, x_dt_ts = X_ts_std, y_dt_ts = y_test)
For Neural Network (NN) hyper-parameters:
{'activation': 'relu', 'alpha': 0.001, 'batch_size': 'auto', 'beta_1': 0.9,
'beta_2': 0.999, 'early_stopping': False, 'epsilon': 1e-08,
'hidden_layer_sizes': (5, 2), 'learning_rate': 'adaptive', 'learning_rate_init':
0.1, 'max_iter': 1000, 'momentum': 0.9, 'n_iter_no_change': 10,
'nesterovs_momentum': True, 'power_t': 0.5, 'random_state': None, 'shuffle':
True, 'solver': 'sgd', 'tol': 0.0001, 'validation fraction': 0.1, 'verbose':
False, 'warm_start': False}
Test Accuracy: 85.05%
Train confusion matrix:
 [[310 22]
 [ 77 38]]
Class Accuracy for Training Data is:
Class 0: 93.37%
Class 1: 33.04%
Test confusion matrix:
 [[228 10]
 [ 35 28]]
Class Accuracy for Testing Data is:
Class 0: 95.80%
Class 1: 44.44%
**********
```

1.5 Logistic Regression (LR)

```
[5]: lrc = np.linspace(1e-8,1,200)
     dictionary = {'lrc': lrc}
     prem = expand_grid(dictionary)
     best_fit_lr = None
     best_ts_acc_lr = 0
     best_C_lr = None
     for j in range(prem.shape[0]):
         lr=LogisticRegression(C=prem.iloc[j,0], solver='lbfgs')
         model_lr = lr.fit(X_tr_std, y_train)
         ts_acc1 = model_lr.score(X_ts_std, y_test)*100
         if (ts_acc1 > best_ts_acc_lr):
             best_ts_acc_lr = ts_acc1
             best_C_lr = prem.iloc[j,0]
             best_fit_lr = model_lr
     print_out(model = best_fit_lr, model_name = ' Logistic Regression (LR)',
               hyper_prem = best_fit_lr.get_params(), x_dt_tr = X_tr_std,
               y_dt_tr = y_train, x_dt_ts = X_ts_std, y_dt_ts = y_test)
    For Logistic Regression (LR) hyper-parameters:
     {'C': 0.06030151693467337, 'class_weight': None, 'dual': False,
    'fit_intercept': True, 'intercept_scaling': 1, 'l1_ratio': None, 'max_iter':
    100, 'multi_class': 'warn', 'n_jobs': None, 'penalty': '12', 'random_state':
    None, 'solver': 'lbfgs', 'tol': 0.0001, 'verbose': 0, 'warm_start': False}
     Test Accuracy: 81.73%
     Train confusion matrix:
     ΓΓ330
             21
            511
     Γ110
     Class Accuracy for Training Data is:
    Class 0: 99.40%
    Class 1: 4.35%
     Test confusion matrix:
     [[236
             2]
     [ 53 10]]
     Class Accuracy for Testing Data is:
    Class 0: 99.16%
```

```
**********
    ## Naive Bayes (NB)
[6]: var_smoothing = np.linspace(1e-9,1,200)
    dictionary = {'var_smoothing': var_smoothing}
    prem = expand_grid(dictionary)
    best_fit_nb = None
    best_ts_acc_nb = 0
    best_var_smoothing_nb = None
    for j in range(prem.shape[0]):
        nb=GaussianNB(var_smoothing=prem.iloc[j,0])
        model_nb = nb.fit(X_tr_std, y_train)
        ts_acc1 = model_nb.score(X_ts_std, y_test)*100
        if (ts_acc1 > best_ts_acc_nb):
            best_ts_acc_nb = ts_acc1
            best_var_smoothing_nb = prem.iloc[j,0]
            best_fit_nb = model_nb
    print_out(model = best_fit_nb, model_name = ' Naive Bayes (NB)',
              hyper_prem = best_fit_nb.get_params(), x_dt_tr = X_tr_std,
              y_dt_tr = y_train, x_dt_ts = X_ts_std, y_dt_ts = y_test)
    For Naive Bayes (NB) hyper-parameters:
     {'priors': None, 'var_smoothing': 0.20100502592462313}
     Test Accuracy: 81.73%
     Train confusion matrix:
     [[316 16]
     [100 15]]
     Class Accuracy for Training Data is:
    Class 0: 95.18%
    Class 1: 13.04%
     Test confusion matrix:
     [[233
     [ 50 13]]
     Class Accuracy for Testing Data is:
```

Class 1: 15.87%

1.6 Decision Tree (DT)

```
[7]: \max depth = [1, 2, 3, 4]
     min\_samples\_split = [2, 3, 5, 8]
     min_samples_leaf = [1, 2, 3, 5, 7]
     dictionary = {'max_depth': max_depth,
                   'min_samples_split': min_samples_split,
                   'min_samples_leaf': min_samples_leaf}
     prem = expand grid(dictionary)
     best_fit_dt = None
     best ts acc dt = 0
     best_max_depth_dt = None
     best_min_samples_split_dt = None
     best_min_samples_leaf_dt = None
     for j in range(prem.shape[0]):
         dt=DecisionTreeClassifier(criterion='entropy', splitter='best',
                                 class_weight=None, max_depth=prem.iloc[j,0],
                                 min_samples_split=prem.iloc[j,1],
                                 min_samples_leaf=prem.iloc[j,2])
         model_dt = dt.fit(X_tr_std, y_train)
         ts acc1 = model dt.score(X ts std, y test)*100
         if (ts acc1 > best ts acc dt):
             best_ts_acc_dt = ts_acc1
             best_max_depth_dt = prem.iloc[j,0]
             best_min_samples_split_dt = prem.iloc[j,1]
             best_min_samples_leaf_dt = prem.iloc[j,2]
             best_fit_dt = model_dt
     print_out(model = best_fit_dt, model_name = 'Decision Tree (DT)',
               hyper_prem = best_fit_dt.get_params(), x_dt_tr = X_tr_std,
               y_dt_tr = y_train, x_dt_ts = X_ts_std, y_dt_ts = y_test)
    For Decision Tree (DT) hyper-parameters:
     {'class_weight': None, 'criterion': 'entropy', 'max_depth': 3, 'max_features':
    None, 'max_leaf_nodes': None, 'min_impurity_decrease': 0.0,
    'min_impurity_split': None, 'min_samples_leaf': 1, 'min_samples_split': 2,
    'min_weight_fraction_leaf': 0.0, 'presort': False, 'random_state': None,
    'splitter': 'best'}
```

1.7 Ensemble classifier using unweighted majority vote

```
[8]: nn=MLPClassifier( hidden_layer_sizes = best_hidden_layer_sizes_nn,_
     →activation='relu',
                            solver='sgd', learning_rate='adaptive',
                            alpha=best_alpha_nn,_
     →learning_rate_init=best_learning_rate_init_nn,
                            max iter=2000)
    lr=LogisticRegression(C=best_C_lr, solver='lbfgs')
    nb=GaussianNB(var_smoothing = best_var_smoothing_nb)
    dt=DecisionTreeClassifier(criterion='entropy', splitter='best',
                                class_weight='balanced', max_depth = □
     →best_max_depth_dt,
                                min samples split = best min samples split dt,
                                min_samples_leaf = best_min_samples_leaf_dt)
    pipe = [('nn', nn), ('lr', lr), ('nb', nb), ('dt', dt)]
    eclf = VotingClassifier(estimators=pipe, voting='soft')
    eclf.fit(X_tr_std, y_train)
    print_out(model = eclf, model_name = 'Ensemble classi er using unweighted⊔
     hyper_prem = eclf.get_params(), x_dt_tr = X_tr_std,
              y_dt_tr = y_train, x_dt_ts = X_ts_std, y_dt_ts = y_test)
```

```
For Ensemble classi er using unweighted majority vote hyper-parameters:
 {'estimators': [('nn', MLPClassifier(activation='relu', alpha=0.001,
batch_size='auto', beta_1=0.9,
             beta_2=0.999, early_stopping=False, epsilon=1e-08,
             hidden layer sizes=(5, 2), learning rate='adaptive',
              learning_rate_init=0.1, max_iter=2000, momentum=0.9,
             n iter no change=10, nesterovs momentum=True, power t=0.5,
             random_state=None, shuffle=True, solver='sgd', tol=0.0001,
             validation fraction=0.1, verbose=False, warm start=False)), ('lr',
LogisticRegression(C=0.06030151693467337, class_weight=None, dual=False,
                   fit_intercept=True, intercept_scaling=1, l1_ratio=None,
                  max_iter=100, multi_class='warn', n_jobs=None, penalty='12',
                  random_state=None, solver='lbfgs', tol=0.0001, verbose=0,
                   warm_start=False)), ('nb', GaussianNB(priors=None,
var_smoothing=0.20100502592462313)), ('dt',
DecisionTreeClassifier(class weight='balanced', criterion='entropy',
                       max_depth=3, max_features=None, max_leaf_nodes=None,
                       min_impurity_decrease=0.0, min_impurity_split=None,
                       min_samples_leaf=1, min_samples_split=2,
                       min weight fraction leaf=0.0, presort=False,
                       random state=None, splitter='best'))],
'flatten_transform': True, 'n_jobs': None, 'voting': 'soft', 'weights': None,
'nn': MLPClassifier(activation='relu', alpha=0.001, batch_size='auto',
beta_1=0.9,
             beta_2=0.999, early_stopping=False, epsilon=1e-08,
             hidden_layer_sizes=(5, 2), learning_rate='adaptive',
             learning_rate_init=0.1, max_iter=2000, momentum=0.9,
             n_iter_no_change=10, nesterovs_momentum=True, power_t=0.5,
             random_state=None, shuffle=True, solver='sgd', tol=0.0001,
             validation_fraction=0.1, verbose=False, warm_start=False), 'lr':
LogisticRegression(C=0.06030151693467337, class weight=None, dual=False,
                  fit_intercept=True, intercept_scaling=1, l1_ratio=None,
                  max_iter=100, multi_class='warn', n_jobs=None, penalty='12',
                  random_state=None, solver='lbfgs', tol=0.0001, verbose=0,
                   warm start=False), 'nb': GaussianNB(priors=None,
var_smoothing=0.20100502592462313), 'dt':
DecisionTreeClassifier(class weight='balanced', criterion='entropy',
                      max_depth=3, max_features=None, max_leaf_nodes=None,
                      min_impurity_decrease=0.0, min_impurity_split=None,
                      min_samples_leaf=1, min_samples_split=2,
                      min_weight_fraction_leaf=0.0, presort=False,
                       random_state=None, splitter='best'), 'nn_activation':
'relu', 'nn_alpha': 0.001, 'nn_batch_size': 'auto', 'nn_beta_1': 0.9,
'nn_beta_2': 0.999, 'nn_early_stopping': False, 'nn_epsilon': 1e-08,
'nn_hidden_layer_sizes': (5, 2), 'nn_learning_rate': 'adaptive',
'nn_learning_rate_init': 0.1, 'nn_max_iter': 2000, 'nn_momentum': 0.9,
'nn__n_iter_no_change': 10, 'nn__nesterovs_momentum': True, 'nn__power_t': 0.5,
'nn_random_state': None, 'nn_shuffle': True, 'nn_solver': 'sgd', 'nn_tol':
```

```
0.0001, 'nn_validation_fraction': 0.1, 'nn_verbose': False, 'nn_warm_start':
False, 'lr__C': 0.06030151693467337, 'lr__class_weight': None, 'lr__dual':
False, 'lr_fit_intercept': True, 'lr_intercept_scaling': 1, 'lr_l1_ratio':
None, 'lr_max_iter': 100, 'lr_multi_class': 'warn', 'lr_n_jobs': None,
'lr penalty': '12', 'lr random state': None, 'lr solver': 'lbfgs', 'lr tol':
0.0001, 'lr__verbose': 0, 'lr__warm_start': False, 'nb__priors': None,
'nb var smoothing': 0.20100502592462313, 'dt class weight': 'balanced',
'dt__criterion': 'entropy', 'dt__max_depth': 3, 'dt__max_features': None,
'dt__max_leaf_nodes': None, 'dt__min_impurity_decrease': 0.0,
'dt__min_impurity_split': None, 'dt__min_samples_leaf': 1,
'dt_min_samples_split': 2, 'dt_min_weight_fraction_leaf': 0.0, 'dt_presort':
False, 'dt_random_state': None, 'dt_splitter': 'best'}
 Test Accuracy: 83.39%
 Train confusion matrix:
 [[312 20]
 [ 75 40]]
Class Accuracy for Training Data is:
Class 0: 93.98%
Class 1: 34.78%
Test confusion matrix:
 [[226 12]
 [ 38 25]]
Class Accuracy for Testing Data is:
Class 0: 94.96%
Class 1: 39.68%
**********
```

1.8 Comment

For each of the four models, train and test accuracy with confusion matrix and classification accuracy are given above.

For each of these models, I have considered python grid search algorithm for using unweighted majority voting ensemble model. Best parameters for each of the model are given above. It is found that neural network model has the highest test accuracy (85%) and all other three models have about 81.5% test accuracy. All models have around 95% test accuracy for class 0 and Neural network model has the highest test accuracy for class 1 (about 44%). However, logistic regression model has the lowest (about 15%) test accuracy for class 1.

After using unweighted majority vote classifier using soft max, it is found about 83% test accuracy of which about 95% for class 0 and about 40% for class 1 though it is less than the neural network test accuracy. It is important to mention that this data is not a balanced data and I did not tune the cutoff probability or over sample or under sample tuning.

Note: Using 'soft' max in voting classifier gives higher accuracy than 'hard' max unweighted ensemble model for this data.

1.9 Ensemble classifier using weighted majority vote tuning weights

```
\lceil 10 \rceil : | n = 500 \rangle
      weight = pd.DataFrame({'w1': np.random.uniform(0, 5, n),
                             'w2': np.random.uniform(0, 5, n),
                             'w3': np.random.uniform(0, 5, n),
                             'w4': np.random.uniform(0, 5, n)})
      # weight = weight.div(weight.sum(axis = 1), axis=0)
      # weight.append([1,1,1,1,])
      weight['accuracy'] = np.nan
      for i in range(weight.shape[0]):
          eclf2 = VotingClassifier(estimators=pipe, voting='soft', weights = weight.
       \rightarrowiloc[i,:4].ravel())
          scores = cross_val_score(estimator=eclf2, X=X_tr_std, y=y_train.ravel(),_
       weight.iloc[i, 4] = scores.mean()
      kkk = weight['accuracy'].idxmax()
      eclf2 = VotingClassifier(estimators=pipe, voting='soft', weights = weight.
       \rightarrowiloc[kkk,:4].ravel())
      eclf2.fit(X_tr_std, y_train)
      print_out(model = eclf2, model_name = 'Ensemble classi er using weightedu
       →majority vote tuning weights',
                hyper_prem = eclf2.get_params(), x_dt_tr = X_tr_std,
                y_dt_tr = y_train, x_dt_ts = X_ts_std, y_dt_ts = y_test)
```

For Ensemble classier using weighted majority vote tuning weights hyper-parameters:

```
random_state=None, solver='lbfgs', tol=0.0001, verbose=0,
                   warm_start=False)), ('nb', GaussianNB(priors=None,
var_smoothing=0.20100502592462313)), ('dt',
DecisionTreeClassifier(class_weight='balanced', criterion='entropy',
                      max depth=3, max features=None, max leaf nodes=None,
                       min_impurity_decrease=0.0, min_impurity_split=None,
                       min samples leaf=1, min samples split=2,
                       min_weight_fraction_leaf=0.0, presort=False,
                      random_state=None, splitter='best'))],
'flatten_transform': True, 'n_jobs': None, 'voting': 'soft', 'weights':
array([2.83171795, 1.41944114, 1.68824217, 1.92243942]), 'nn':
MLPClassifier(activation='relu', alpha=0.001, batch_size='auto', beta_1=0.9,
              beta_2=0.999, early_stopping=False, epsilon=1e-08,
             hidden_layer_sizes=(5, 2), learning_rate='adaptive',
             learning_rate_init=0.1, max_iter=2000, momentum=0.9,
             n_iter_no_change=10, nesterovs_momentum=True, power_t=0.5,
             random_state=None, shuffle=True, solver='sgd', tol=0.0001,
             validation_fraction=0.1, verbose=False, warm_start=False), 'lr':
LogisticRegression(C=0.06030151693467337, class_weight=None, dual=False,
                   fit intercept=True, intercept scaling=1, l1 ratio=None,
                  max_iter=100, multi_class='warn', n_jobs=None, penalty='12',
                  random_state=None, solver='lbfgs', tol=0.0001, verbose=0,
                   warm_start=False), 'nb': GaussianNB(priors=None,
var_smoothing=0.20100502592462313), 'dt':
DecisionTreeClassifier(class_weight='balanced', criterion='entropy',
                      max_depth=3, max_features=None, max_leaf_nodes=None,
                       min_impurity_decrease=0.0, min_impurity_split=None,
                       min_samples_leaf=1, min_samples_split=2,
                       min_weight_fraction_leaf=0.0, presort=False,
                       random_state=None, splitter='best'), 'nn__activation':
'relu', 'nn__alpha': 0.001, 'nn__batch_size': 'auto', 'nn__beta_1': 0.9,
'nn__beta_2': 0.999, 'nn__early_stopping': False, 'nn__epsilon': 1e-08,
'nn_hidden_layer_sizes': (5, 2), 'nn_learning_rate': 'adaptive',
'nn_learning_rate_init': 0.1, 'nn__max_iter': 2000, 'nn__momentum': 0.9,
'nn n iter no change': 10, 'nn nesterovs momentum': True, 'nn power t': 0.5,
'nn__random_state': None, 'nn__shuffle': True, 'nn__solver': 'sgd', 'nn__tol':
0.0001, 'nn_validation_fraction': 0.1, 'nn_verbose': False, 'nn_warm_start':
False, 'lr__C': 0.06030151693467337, 'lr__class_weight': None, 'lr__dual':
False, 'lr_fit_intercept': True, 'lr_intercept_scaling': 1, 'lr_l1_ratio':
None, 'lr_max_iter': 100, 'lr_multi_class': 'warn', 'lr_n_jobs': None,
'lr_penalty': '12', 'lr_random_state': None, 'lr_solver': 'lbfgs', 'lr_tol':
0.0001, 'lr verbose': 0, 'lr warm start': False, 'nb priors': None,
'nb__var_smoothing': 0.20100502592462313, 'dt__class_weight': 'balanced',
'dt__criterion': 'entropy', 'dt__max_depth': 3, 'dt__max_features': None,
'dt__max_leaf_nodes': None, 'dt__min_impurity_decrease': 0.0,
'dt_min_impurity_split': None, 'dt_min_samples_leaf': 1,
'dt__min_samples_split': 2, 'dt__min_weight_fraction_leaf': 0.0, 'dt__presort':
False, 'dt__random_state': None, 'dt__splitter': 'best'}
```

1.10 Comment:

I have used cross validation grid search technique to find the best weight for the weighted ensemble majority voting algorithm.

Using grid search for the weights, it is found higher test accuracy (about 84.5%) than the unweighted ensemble majority voting algorithm (about 83%). Also, class 1 accuracy is about 3% higher for weighted ensemble majority voting algorithm than unweighted algorithm.

[]:	
[]:	