Quora Question Pair Similarity Assignment

December 25, 2018

1 Importing required libraries

```
In [0]: import pandas as pd
        import matplotlib.pyplot as plt
        import re
        import time
        import warnings
        import xgboost as xgb
        import sqlite3
        import csv
        import os
        warnings.filterwarnings("ignore")
        import datetime as dt
        import numpy as np
        from nltk.corpus import stopwords
        from sklearn.decomposition import TruncatedSVD
        from sklearn.preprocessing import normalize
        from sklearn.feature_extraction.text import CountVectorizer
        from sklearn.manifold import TSNE
        import seaborn as sns
        from sklearn.neighbors import KNeighborsClassifier
        from sklearn.metrics import confusion_matrix
        from sklearn.metrics.classification import accuracy_score, log_loss
        from sklearn.feature_extraction.text import TfidfVectorizer
        from collections import Counter
        from scipy.sparse import hstack
        from sklearn.multiclass import OneVsRestClassifier
        from sklearn.svm import SVC
        from sklearn.model_selection import StratifiedKFold
        from collections import Counter, defaultdict
        from sklearn.calibration import CalibratedClassifierCV
        from sklearn.naive_bayes import MultinomialNB
        from sklearn.naive_bayes import GaussianNB
        from sklearn.model_selection import train_test_split
        from sklearn.model_selection import GridSearchCV
        import math
        from sklearn.metrics import normalized_mutual_info_score
```

```
from sklearn.model_selection import cross_val_score
from sklearn.linear_model import SGDClassifier
from mlxtend.classifier import StackingClassifier

from sklearn import model_selection
from sklearn.linear_model import LogisticRegression
from sklearn.metrics import precision_recall_curve, auc, roc_curve
```

1.1 Loading the dataset

```
In [0]: #Read the final_features data frame
        df_nlp = pd.read_csv("drive/My Drive/data/nlp_features_train.csv",encoding='latin-1')
        df_ppro = pd.read_csv("drive/My Drive/data/df_fe_without_preprocessing_train.csv",encore
        df1 = df_nlp.drop(['qid1','qid2'],axis=1)
        df2 = df_ppro.drop(['qid1','qid2','question1','question2','is_duplicate'],axis=1)
       df = df1.merge(df2, on='id',how='left')
In [3]: print ("Minimum length of the questions in Question 1 : " , min(df['q1_n_words']))
        print ("Minimum length of the questions in Question 2 : " , min(df['q2_n_words']))
        print ("Number of Questions with minimum length [Question1] :", df[df['q1_n_words'] ==
       print ("Number of Questions with minimum length [Question2] :", df[df['q2_n_words']==
        print ("\nMaximum length of the questions in Question 1 : " , max(df['q1_n_words']))
        print ("Maximum length of the questions in Question 2 : " , max(df['q2_n_words']))
        print ("\nAverage length of the questions in Question 1 : " , np.mean(df['q1_n_words']
        print ("Average length of the questions in Question 2 : " , np.mean(df['q2_n_words']))
Minimum length of the questions in Question 1: 1
Minimum length of the questions in Question 2: 1
Number of Questions with minimum length [Question1] : 67
Number of Questions with minimum length [Question2]: 24
Maximum length of the questions in Question 1: 125
Maximum length of the questions in Question 2:
Average length of the questions in Question 1: 10.94459175344431
Average length of the questions in Question 2: 11.185119592371812
In [0]: quora_df.info()
```

```
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 404290 entries, 0 to 404289
Data columns (total 6 columns):
id
                404290 non-null int64
qid1
               404290 non-null int64
               404290 non-null int64
qid2
question1
               404289 non-null object
question2
               404288 non-null object
              404290 non-null int64
is_duplicate
dtypes: int64(4), object(2)
memory usage: 18.5+ MB
```

1.2 Basic Feature Extraction (before cleaning)

Let us now construct some basic features like:

- freq_qid1 = Frequency of qid1's
- freq_qid2 = Frequency of qid2's
- q1len = Length of Question 1
- q2len = Length of Question 2

plt.show()

- q1_n_words = Number of words in Question 1
- q2_n_words = Number of words in Question 2
- word_Common = (Number of common unique words in Question 1 and Question 2)
- word_Total = (Total num of words in Question 1 + Total num of words in Question 2)
- word_share = (word_common)/(word_Total)
- freq_q1+freq_q2 = sum total of frequency of qid1 and qid2
- freq_q1-freq_q2 = absolute difference of frequency of qid1 and qid2

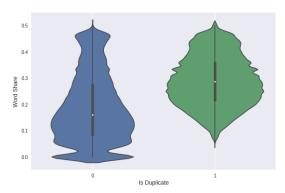
```
In [0]: plt.figure(figsize=(20,6))

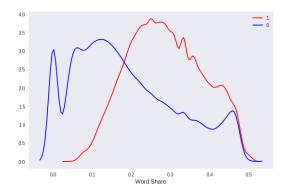
    plt.subplot(121)
    sns.violinplot(x = "is_duplicate", y = "word_share", data = df)
    plt.xlabel("Is Duplicate",fontsize = 12)
    plt.ylabel("Word Share",fontsize = 12)
    plt.grid()

    plt.subplot(122)
    sns.distplot(df[df['is_duplicate'] == 1.0]['word_share'], label = "1", color = "red", sns.distplot(df[df['is_duplicate'] == 0.0]['word_share'], label = "0", color = "blue", plt.xlabel("Word Share",fontsize = 12)
    plt.ylabel("")
    plt.legend()
    plt.grid()

plt.suptitle("Exploratory Data Analysis on Feature: word_share",fontsize=16,fontweight
```

Exploratory Data Analysis on Feature: word_share





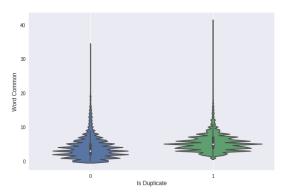
```
In [0]: plt.figure(figsize=(20,6))

    plt.subplot(121)
    sns.violinplot(x = "is_duplicate", y = "word_Common", data = df)
    plt.xlabel("Is Duplicate",fontsize = 12)
    plt.ylabel("Word Common",fontsize = 12)
    plt.grid()

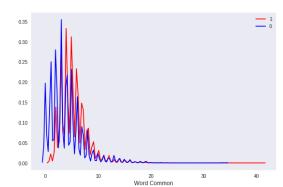
    plt.subplot(122)
    sns.distplot(df[df['is_duplicate'] == 1.0]['word_Common'], label = "1", color = "red",
    sns.distplot(df[df['is_duplicate'] == 0.0]['word_Common'], label = "0", color = "blue"
    plt.xlabel("Word Common",fontsize = 12)
    plt.ylabel("")
    plt.legend()
    plt.grid()
```

plt.suptitle("Exploratory Data Analysis on Feature: word_Common",fontsize=16,fontweigh

Exploratory Data Analysis on Feature: word_Common



plt.show()



1.3 Observations:

- It could be observed from the plot that "word_share" is an important feature.
- Word common feature is highly overlapping for matching and non-matching questions.

1.4 Advanced Feature Extraction (NLP and Fuzzy Features)

Definition:

- Token: We get a token by splitting sentence with a space
- Stop_Word: stop words as per NLTK.
- Word: A token that is not a stop_word

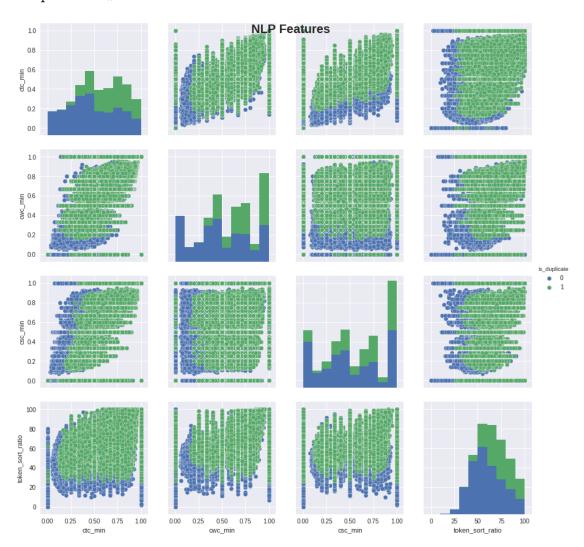
Token Features:

- cwc_min: Ratio of common_word_count to min length of word count of Q1 and Q2
- cwc_min = common_word_count / (min(len(q1_words), len(q2_words))
- cwc_max: Ratio of common_word_count to max length of word count of Q1 and Q2
- cwc_max = common_word_count / (max(len(q1_words), len(q2_words))
- csc_min: Ratio of common_stop_count to min length of stop count of Q1 and Q2
- csc_min = common_stop_count / (min(len(q1_stops), len(q2_stops))
- csc_max: Ratio of common_stop_count to max length of stop count of Q1 and Q2
- csc_max = common_stop_count / (max(len(q1_stops), len(q2_stops))
- ctc_min: Ratio of common_token_count to min length of token count of Q1 and Q2
- ctc_min = common_token_count / (min(len(q1_tokens), len(q2_tokens))
- ctc_max: Ratio of common_token_count to max length of token count of Q1 and Q2
- ctc_max = common_token_count / (max(len(q1_tokens), len(q2_tokens))
- last_word_eq : Check if First word of both questions is equal or not
- last_word_eq = int(q1_tokens[-1] == q2_tokens[-1])
- first_word_eq: Check if First word of both questions is equal or not
- first_word_eq = int(q1_tokens[0] == q2_tokens[0])
- abs_len_diff : Abs. length difference
- abs_len_diff = abs(len(q1_tokens) len(q2_tokens))
- mean_len: Average Token Length of both Questions
- $mean_len = (len(q1_tokens) + len(q2_tokens))/2$

Fuzzy and NLP Features:

- fuzz_ratio : https://github.com/seatgeek/fuzzywuzzy#usage http://chairnerd.seatgeek.com/fuzzywuzzy-fuzzy-string-matching-in-python/
- fuzz_partial_ratio : https://github.com/seatgeek/fuzzywuzzy#usage http://chairnerd.seatgeek.com/fuzzywuzzy-fuzzy-string-matching-in-python/
- token_sort_ratio : https://github.com/seatgeek/fuzzywuzzy#usage http://chairnerd.seatgeek.com/fuzzywuzzy-fuzzy-string-matching-in-python/
- token_set_ratio : https://github.com/seatgeek/fuzzywuzzy#usage http://chairnerd.seatgeek.com/fuzzywuzzy-fuzzy-string-matching-in-python/
- longest_substr_ratio: Ratio of length longest common substring to min length of token count
 of Q1 and Q2 longest_substr_ratio = len(longest common substring) / (min(len(q1_tokens),
 len(q2_tokens))

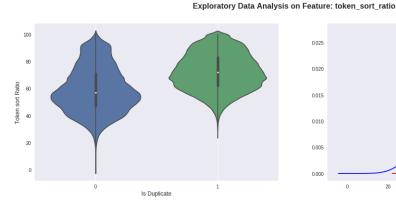
1.4.1 Pair plot of 'ctc_min', 'cwc_min', 'csc_min', 'token_sort_ratio' features.

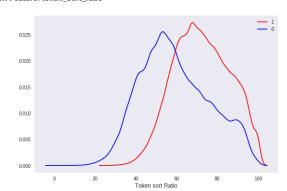


1.4.2 EDA on "token_sort_ratio" feature

```
plt.subplot(122)
sns.distplot(df[df['is_duplicate'] == 1.0]['token_sort_ratio'], label = "1", color = ":
sns.distplot(df[df['is_duplicate'] == 0.0]['token_sort_ratio'], label = "0", color = ""
plt.xlabel("Token sort Ratio",fontsize = 12)
plt.ylabel("")
plt.legend()
plt.grid()
plt.suptitle("Exploratory Data Analysis on Feature: token_sort_ratio",fontsize=16,font
```

plt.show()





1.4.3 Observations:

plt.grid()

• It could be observed from the pair-plot that the features ctc_min,csc_min and token_sort_ratio are useful for classfication.

TSNE Visualization in 2D space.

random_state=42,

In [0]: from sklearn.preprocessing import MinMaxScaler

```
df_sample = df[0:20000]
        X = MinMaxScaler().fit_transform(df_sample[['cwc_min', 'cwc_max', 'csc_min', 'csc_max']
        Y = df_sample['is_duplicate'].values
In [0]: tsne2d = TSNE(
            n_components=2,
            perplexity = 40,
            init='random',
```

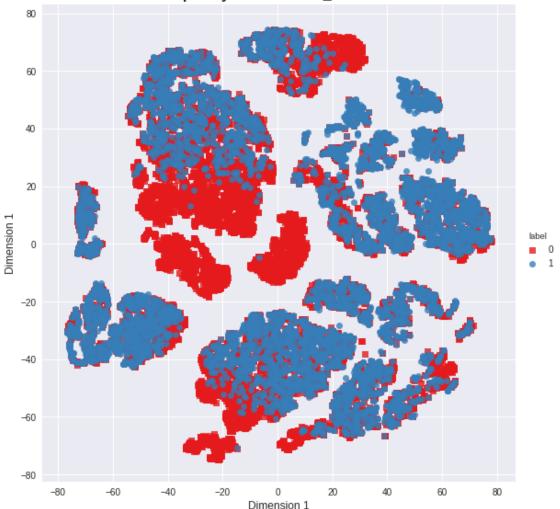
```
method='barnes_hut',
           n_iter=1000,
           verbose=2,
            angle=0.5
       ).fit_transform(X)
[t-SNE] Computing 121 nearest neighbors...
[t-SNE] Indexed 20000 samples in 0.114s...
[t-SNE] Computed neighbors for 20000 samples in 3.734s...
[t-SNE] Computed conditional probabilities for sample 1000 / 20000
[t-SNE] Computed conditional probabilities for sample 2000 / 20000
[t-SNE] Computed conditional probabilities for sample 3000 / 20000
[t-SNE] Computed conditional probabilities for sample 4000 / 20000
[t-SNE] Computed conditional probabilities for sample 5000 / 20000
[t-SNE] Computed conditional probabilities for sample 6000 / 20000
[t-SNE] Computed conditional probabilities for sample 7000 / 20000
[t-SNE] Computed conditional probabilities for sample 8000 / 20000
[t-SNE] Computed conditional probabilities for sample 9000 / 20000
[t-SNE] Computed conditional probabilities for sample 10000 / 20000
[t-SNE] Computed conditional probabilities for sample 11000 / 20000
[t-SNE] Computed conditional probabilities for sample 12000 / 20000
[t-SNE] Computed conditional probabilities for sample 13000 / 20000
[t-SNE] Computed conditional probabilities for sample 14000 / 20000
[t-SNE] Computed conditional probabilities for sample 15000 / 20000
[t-SNE] Computed conditional probabilities for sample 16000 / 20000
[t-SNE] Computed conditional probabilities for sample 17000 / 20000
[t-SNE] Computed conditional probabilities for sample 18000 / 20000
[t-SNE] Computed conditional probabilities for sample 19000 / 20000
[t-SNE] Computed conditional probabilities for sample 20000 / 20000
[t-SNE] Mean sigma: 0.085042
[t-SNE] Computed conditional probabilities in 1.734s
[t-SNE] Iteration 50: error = 102.1886368, gradient norm = 0.0008386 (50 iterations in 15.413s
[t-SNE] Iteration 100: error = 82.4241028, gradient norm = 0.0029463 (50 iterations in 14.666s
[t-SNE] Iteration 150: error = 78.2361298, gradient norm = 0.0015515 (50 iterations in 11.955s
[t-SNE] Iteration 200: error = 76.6822968, gradient norm = 0.0010486 (50 iterations in 12.187s
[t-SNE] Iteration 250: error = 75.8528976, gradient norm = 0.0008034 (50 iterations in 12.013s
[t-SNE] KL divergence after 250 iterations with early exaggeration: 75.852898
[t-SNE] Iteration 300: error = 3.0762477, gradient norm = 0.0012352 (50 iterations in 12.318s)
[t-SNE] Iteration 350: error = 2.5555477, gradient norm = 0.0006381 (50 iterations in 12.354s)
[t-SNE] Iteration 400: error = 2.2416186, gradient norm = 0.0004012 (50 iterations in 12.238s)
[t-SNE] Iteration 450: error = 2.0386400, gradient norm = 0.0002846 (50 iterations in 12.241s)
[t-SNE] Iteration 500: error = 1.8973866, gradient norm = 0.0002153 (50 iterations in 12.098s)
[t-SNE] Iteration 550: error = 1.7939872, gradient norm = 0.0001700 (50 iterations in 11.973s)
[t-SNE] Iteration 600: error = 1.7148473, gradient norm = 0.0001388 (50 iterations in 11.880s)
[t-SNE] Iteration 650: error = 1.6522607, gradient norm = 0.0001161 (50 iterations in 11.876s)
[t-SNE] Iteration 700: error = 1.6016239, gradient norm = 0.0000986 (50 iterations in 12.144s)
[t-SNE] Iteration 750: error = 1.5600109, gradient norm = 0.0000857 (50 iterations in 12.090s)
[t-SNE] Iteration 800: error = 1.5248498, gradient norm = 0.0000753 (50 iterations in 12.076s)
```

```
[t-SNE] Iteration 850: error = 1.4949541, gradient norm = 0.0000674 (50 iterations in 11.961s) [t-SNE] Iteration 900: error = 1.4692073, gradient norm = 0.0000605 (50 iterations in 12.200s) [t-SNE] Iteration 950: error = 1.4469970, gradient norm = 0.0000550 (50 iterations in 11.974s) [t-SNE] Iteration 1000: error = 1.4277112, gradient norm = 0.0000506 (50 iterations in 12.548s [t-SNE] KL divergence after 1000 iterations: 1.427711
```

```
In [0]: tsne_2d = pd.DataFrame({'x':tsne_2d[:,0], 'y':tsne_2d[:,1] ,'label':Y})
```

```
sns.lmplot(data=tsne_2d_df, x='x', y='y', hue='label', fit_reg=False, size=8,palette="plt.title("Perplexity : {} and max_iter : {}".format(40, 1000),fontsize = 16,fontweight plt.xlabel("Dimension 1",fontsize = 12)
plt.ylabel("Dimension 1",fontsize = 12)
plt.show()
```





1.6 TSNE Visualization in 3D Space

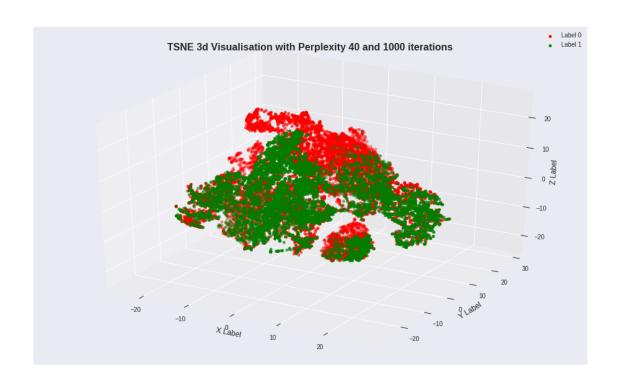
```
In [0]: tsne3d = TSNE(
            n_components=3,
            perplexity = 40,
            init='random',
            random state=42,
            method='barnes hut',
            n_iter=1000,
            verbose=2,
            angle=0.5
        ).fit_transform(X)
        x,y,z = tsne3d[:,0].tolist(),tsne3d[:,1].tolist(),tsne3d[:,2].tolist()
        tsne 3d = pd.DataFrame(
            {'X Label': x,
             'Y Label': y,
             'Z Label': z,
             'Label': Y.tolist()
            })
        tsne3d 0 = tsne 3d.loc[tsne 3d['Label'] == 0]
        tsne3d_1 = tsne_3d.loc[tsne_3d['Label'] == 1]
[t-SNE] Computing 121 nearest neighbors...
[t-SNE] Indexed 20000 samples in 0.110s...
[t-SNE] Computed neighbors for 20000 samples in 3.716s...
[t-SNE] Computed conditional probabilities for sample 1000 / 20000
[t-SNE] Computed conditional probabilities for sample 2000 / 20000
[t-SNE] Computed conditional probabilities for sample 3000 / 20000
[t-SNE] Computed conditional probabilities for sample 4000 / 20000
[t-SNE] Computed conditional probabilities for sample 5000 / 20000
[t-SNE] Computed conditional probabilities for sample 6000 / 20000
[t-SNE] Computed conditional probabilities for sample 7000 / 20000
[t-SNE] Computed conditional probabilities for sample 8000 / 20000
[t-SNE] Computed conditional probabilities for sample 9000 / 20000
[t-SNE] Computed conditional probabilities for sample 10000 / 20000
[t-SNE] Computed conditional probabilities for sample 11000 / 20000
[t-SNE] Computed conditional probabilities for sample 12000 / 20000
[t-SNE] Computed conditional probabilities for sample 13000 / 20000
[t-SNE] Computed conditional probabilities for sample 14000 / 20000
[t-SNE] Computed conditional probabilities for sample 15000 / 20000
[t-SNE] Computed conditional probabilities for sample 16000 / 20000
[t-SNE] Computed conditional probabilities for sample 17000 / 20000
[t-SNE] Computed conditional probabilities for sample 18000 / 20000
[t-SNE] Computed conditional probabilities for sample 19000 / 20000
[t-SNE] Computed conditional probabilities for sample 20000 / 20000
[t-SNE] Mean sigma: 0.085042
```

```
[t-SNE] Computed conditional probabilities in 1.768s
[t-SNE] Iteration 50: error = 102.1960144, gradient norm = 0.0001481 (50 iterations in 63.767s
[t-SNE] Iteration 100: error = 81.0879288, gradient norm = 0.0016483 (50 iterations in 56.741s
[t-SNE] Iteration 150: error = 77.0441971, gradient norm = 0.0006525 (50 iterations in 44.308s
[t-SNE] Iteration 200: error = 75.8525848, gradient norm = 0.0004112 (50 iterations in 42.732s
[t-SNE] Iteration 250: error = 75.2284775, gradient norm = 0.0003009 (50 iterations in 41.449s
[t-SNE] KL divergence after 250 iterations with early exaggeration: 75.228477
[t-SNE] Iteration 300: error = 2.7878308, gradient norm = 0.0008276 (50 iterations in 49.684s)
[t-SNE] Iteration 350: error = 2.2263343, gradient norm = 0.0003344 (50 iterations in 64.273s)
[t-SNE] Iteration 400: error = 1.9196411, gradient norm = 0.0001743 (50 iterations in 64.934s)
[t-SNE] Iteration 450: error = 1.7318382, gradient norm = 0.0001076 (50 iterations in 64.280s)
[t-SNE] Iteration 500: error = 1.6066598, gradient norm = 0.0000738 (50 iterations in 63.890s)
[t-SNE] Iteration 550: error = 1.5177118, gradient norm = 0.0000538 (50 iterations in 65.254s)
[t-SNE] Iteration 600: error = 1.4516619, gradient norm = 0.0000416 (50 iterations in 64.144s)
[t-SNE] Iteration 650: error = 1.4009178, gradient norm = 0.0000339 (50 iterations in 63.636s)
[t-SNE] Iteration 700: error = 1.3608375, gradient norm = 0.0000288 (50 iterations in 65.024s)
[t-SNE] Iteration 750: error = 1.3288698, gradient norm = 0.0000247 (50 iterations in 64.978s)
[t-SNE] Iteration 800: error = 1.3035146, gradient norm = 0.0000225 (50 iterations in 65.489s)
[t-SNE] Iteration 850: error = 1.2837532, gradient norm = 0.0000213 (50 iterations in 65.338s)
[t-SNE] Iteration 900: error = 1.2686452, gradient norm = 0.0000198 (50 iterations in 65.777s)
[t-SNE] Iteration 950: error = 1.2565352, gradient norm = 0.0000190 (50 iterations in 66.442s)
[t-SNE] Iteration 1000: error = 1.2467992, gradient norm = 0.0000181 (50 iterations in 66.620s
[t-SNE] KL divergence after 1000 iterations: 1.246799
```

In [0]: from mpl_toolkits.mplot3d import Axes3D

```
fig = plt.figure(figsize = (16,10))
ax = fig.add_subplot(111, projection='3d')
ax.scatter(tsne3d_0['X Label'], tsne3d_0['Y Label'], tsne3d_0['Z Label'],c = 'r',label=
ax.scatter(tsne3d_1['X Label'], tsne3d_1['Y Label'], tsne3d_1['Z Label'],c = 'g',label=
ax.set_xlabel('X Label',fontsize = 12)
ax.set_ylabel('Y Label',fontsize = 12)
ax.set_zlabel('Z Label',fontsize = 12)
ax.set_title("TSNE 3d Visualisation with Perplexity 40 and 1000 iterations",fontsize =
ax.legend()

plt.show()
```



2 Train-Test Split(70-30)

121619

what are the best exercises for sciatica

```
237345 what are some good post graduate diploma cours...
49760
       how should i improve my writing skill for blog...
33134
                        what thought scares you the most
                                                question2 cwc min
                                                                     cwc max \
        why did narendra modi tell that he can not get... 0.624992 0.555549
65473
121619
                  what is the best exercise for sciatica
                                                           0.666644
                                                                     0.666644
237345 being female is it sin to loose virginity bef...
                                                           0.000000 0.000000
49760
                            how do i improve my writing
                                                           0.999950 0.499988
33134
                            what scares you most in life
                                                           0.499975 0.499975
        \mathtt{csc\_min}
                 csc_max
                           \mathtt{ctc}_{\mathtt{min}}
                                       ctc_max last_word_eq first_word_eq
65473
        0.333322 0.142855 0.545450 0.374998
                                                         1.0
                                                                        1.0
                                                         1.0
121619 0.749981 0.749981 0.714276 0.714276
                                                                        1.0
237345 0.000000 0.000000 0.000000 0.000000
                                                         0.0
                                                                        0.0
49760
        0.749981 0.599988 0.833319 0.555549
                                                         0.0
                                                                        1.0
33134
        0.749981 0.749981 0.666656 0.666656
                                                         0.0
                                                                        1.0
                    freq_qid2 q1len q2len q1_n_words q2_n_words \
65473
                                  61
                            1
                                         86
                                                     11
                                                                 15
121619
                            1
                                  41
                                         38
                                                     7
                                                                  6
                                  59
                                                                 21
237345
                            1
                                        110
                                                     10
49760
           . . .
                           11
                                  51
                                        28
                                                      9
                                                                  6
                                  33
                                         29
                                                      6
33134
           . . .
        word_Common word_Total word_share
                                             freq_q1+q2 freq_q1-q2
65473
               6.0
                           26.0
                                  0.230769
               4.0
                           13.0
                                                      2
                                                                  0
121619
                                  0.307692
                           30.0 0.000000
                                                      2
                0.0
                                                                  0
237345
49760
               4.0
                           15.0 0.266667
                                                     23
33134
                3.0
                           12.0
                                0.250000
```

[5 rows x 28 columns]

Converting text into tf-idf vectors

In [0]: from sklearn.feature_extraction.text import TfidfVectorizer

```
tfidf = TfidfVectorizer(lowercase = False,ngram_range = (1,1))
train_q1 = tfidf.fit_transform(X_train['question1'].values.astype('U'))
test_q1 = tfidf.transform(X_test['question1'].values.astype('U'))
tfidf_2 = TfidfVectorizer(lowercase = False,ngram_range = (1,1))
```

```
 \begin{split} & train\_q2 = tfidf\_2.fit\_transform(X\_train['question2'].values.astype('U')) \\ & test\_q2 = tfidf\_2.transform(X\_test['question2'].values.astype('U')) \end{split}
```

Combining tf-idf vectors to the train and test set

3 Plot Confusion Matrix

[3, 4]]

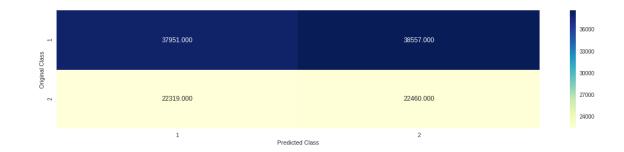
```
In [0]: # This function plots the confusion matrices given y_i, y_i_hat.
        def plot_confusion_matrix(test_y, predict_y):
            C = confusion_matrix(test_y, predict_y)
             \# C = 9,9 \text{ matrix}, \text{ each cell } (i,j) \text{ represents number of points of class } i \text{ are prediction}
            A = (((C.T)/(C.sum(axis=1))).T)
             #divid each element of the confusion matrix with the sum of elements in that colum
             \# C = [[1, 2],
            # [3, 4]]
             \# C.T = [[1, 3],
                      [2, 4]]
             # C.sum(axis = 1) axis=0 corresonds to columns and axis=1 corresponds to rows in
             \# C.sum(axix = 1) = [[3, 7]]
            \# ((C.T)/(C.sum(axis=1))) = [[1/3, 3/7]
                                           [2/3, 4/7]]
             \# ((C.T)/(C.sum(axis=1))).T = [[1/3, 2/3]]
                                          [3/7, 4/7]]
             # sum of row elements = 1
            B = (C/C.sum(axis=0))
             #divid each element of the confusion matrix with the sum of elements in that row
            \# C = [[1, 2],
```

```
\# C.sum(axix = 0) = [[4, 6]]
            \# (C/C.sum(axis=0)) = [[1/4, 2/6],
                                   [3/4, 4/6]]
            labels = [1,2]
            # representing A in heatmap format
            print("-"*20, "Confusion matrix", "-"*20)
            plt.figure(figsize=(20,4))
            sns.heatmap(C, annot=True, cmap="YlGnBu", fmt=".3f", xticklabels=labels, yticklabe
            plt.xlabel('Predicted Class')
            plt.ylabel('Original Class')
            plt.show()
            print("-"*20, "Precision matrix (Column Sum=1)", "-"*20)
            plt.figure(figsize=(20,4))
            sns heatmap(B, annot=True, cmap="YlGnBu", fmt=".3f", xticklabels=labels, yticklabe
            plt.xlabel('Predicted Class')
            plt.ylabel('Original Class')
            plt.show()
            # representing B in heatmap format
            print("-"*20, "Recall matrix (Row sum=1)", "-"*20)
            plt.figure(figsize=(20,4))
            sns.heatmap(A, annot=True, cmap="YlGnBu", fmt=".3f", xticklabels=labels, yticklabe
            plt.xlabel('Predicted Class')
            plt.ylabel('Original Class')
            plt.show()
  Building a random model (Finding worst-case log-loss)
In [0]: # we need to generate 9 numbers and the sum of numbers should be 1
        # one solution is to genarate 9 numbers and divide each of the numbers by their sum
        # ref: https://stackoverflow.com/a/18662466/4084039
        # we create a output array that has exactly same size as the CV data
        test_len = len(y_test)
        predicted_y = np.zeros((test_len,2))
        for i in range(test_len):
            rand_probs = np.random.rand(1,2)
            predicted_y[i] = ((rand_probs/sum(sum(rand_probs)))[0])
        print("Log loss on Test Data using Random Model",log_loss(y_test, predicted_y, eps=1e-
```

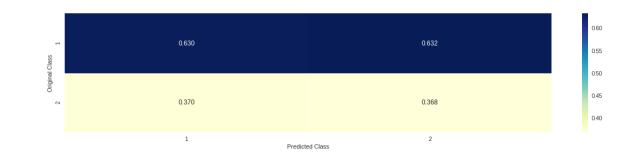
C.sum(axis = 0) axis=0 corresonds to columns and axis=1 corresponds to rows in

predicted_y =np.argmax(predicted_y, axis=1)
plot_confusion_matrix(y_test, predicted_y)

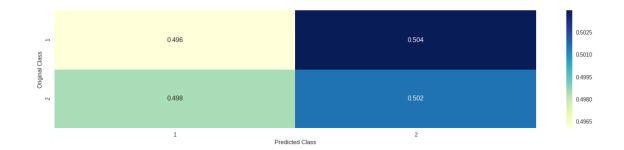
Log loss on Test Data using Random Model 0.8882239477903591 ----- Confusion matrix -----



----- Precision matrix (Columm Sum=1) -----



----- Recall matrix (Row sum=1) ------



Logistic Regression with hyperparameter tuning

```
In [0]: alpha = [10 ** x for x in range(-5, 2)] # hyperparam for SGD classifier.
        # read more about SGDClassifier() at http://scikit-learn.org/stable/modules/generated/
        # default parameters
       # SGDClassifier(loss=hinge, penalty=l2, alpha=0.0001, l1_ratio=0.15, fit_intercept=Tru
        # shuffle=True, verbose=0, epsilon=0.1, n_jobs=1, random_state=None, learning_rate=opt
       # class_weight=None, warm_start=False, average=False, n_iter=None)
        # some of methods
        \# fit(X, y[, coef_init, intercept_init, ]) Fit linear model with Stochastic Gra
                      Predict class labels for samples in X.
        #-----
        # video link:
        #-----
       log_error_array=[]
       for i in alpha:
           clf = SGDClassifier(alpha=i, penalty='12', loss='log', random_state=42)
           clf.fit(X_train, y_train)
           sig_clf = CalibratedClassifierCV(clf, method="sigmoid")
           sig_clf.fit(X_train, y_train)
           predict_y = sig_clf.predict_proba(X_test)
           log_error_array.append(log_loss(y_test, predict_y, labels=clf.classes_, eps=1e-15)
           print('For values of alpha = ', i, "The log loss is:",log_loss(y_test, predict_y, i)
       fig, ax = plt.subplots()
       ax.plot(alpha, log_error_array,c='g')
       for i, txt in enumerate(np.round(log_error_array,3)):
           ax.annotate((alpha[i],np.round(txt,3)), (alpha[i],log_error_array[i]))
       plt.title("Cross Validation Error for each alpha")
       plt.xlabel("Alpha i's")
       plt.ylabel("Error measure")
       plt.show()
       best_alpha = np.argmin(log_error_array)
       clf = SGDClassifier(alpha=alpha[best_alpha], penalty='12', loss='log', random_state=42
       clf.fit(X_train, y_train)
       sig_clf = CalibratedClassifierCV(clf, method="sigmoid")
       sig_clf.fit(X_train, y_train)
```

For values of alpha = 1e-05 The log loss is: 0.4439796694227767

For values of alpha = 0.0001 The log loss is: 0.4468034039376788

For values of alpha = 0.001 The log loss is: 0.4449445109475069

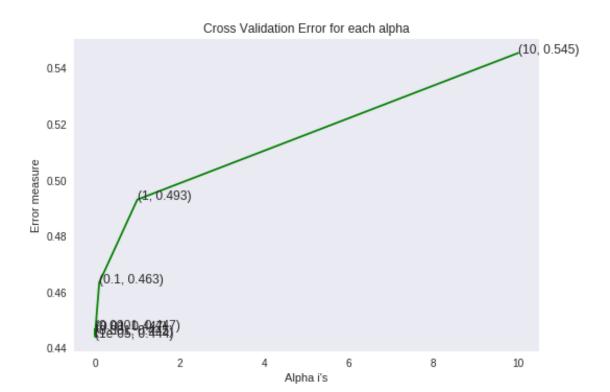
For values of alpha = 0.01 The log loss is: 0.44650913615226545

For values of alpha = 0.1 The log loss is: 0.463411351356397

For values of alpha = 1 The log loss is: 0.49307446604994093

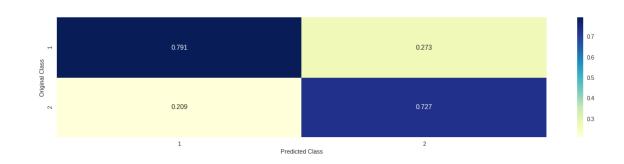
For values of alpha = 10 The log loss is: 0.545470555119209

predict_y = sig_clf.predict_proba(X_train)





----- Precision matrix (Columm Sum=1) ------



----- Recall matrix (Row sum=1) ------



Linear SVM with hyperparameter tuning

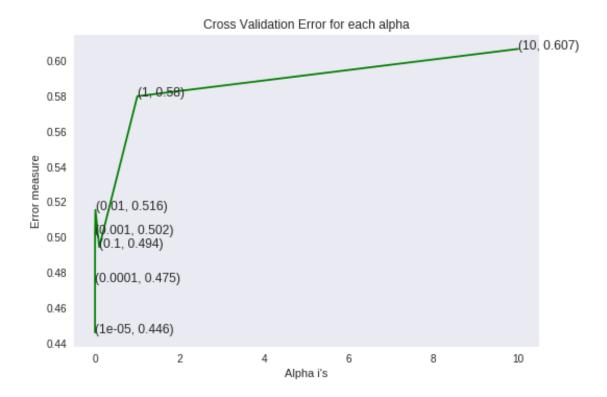
In [0]: alpha = [10 ** x for x in range(-5, 2)] # hyperparam for SGD classifier.

 ${\it\# read more about SGDClassifier() at http://scikit-learn.org/stable/modules/generated/learn.org/stable/generated/learn.org/stable$

```
# default parameters
\# SGDClassifier(loss=hinge, penalty=12, alpha=0.0001, l1_ratio=0.15, fit_intercept=Tru
# shuffle=True, verbose=0, epsilon=0.1, n_jobs=1, random_state=None, learning_rate=opt
# class_weight=None, warm_start=False, average=False, n_iter=None)
# some of methods
# fit(X, y[, coef_init, intercept_init, ]) Fit linear model with Stochastic Gra
                                      Predict class labels for samples in X.
# predict(X)
#-----
# video link:
#-----
log_error_array=[]
for i in alpha:
        clf = SGDClassifier(alpha=i, penalty='11', loss='hinge', random_state=42)
        clf.fit(X_train, y_train)
        sig_clf = CalibratedClassifierCV(clf, method="sigmoid")
        sig_clf.fit(X_train, y_train)
        predict_y = sig_clf.predict_proba(X_test)
        log_error_array.append(log_loss(y_test, predict_y, labels=clf.classes_, eps=1e-15)
        print('For values of alpha = ', i, "The log loss is:",log_loss(y_test, predict_y, i)
fig, ax = plt.subplots()
ax.plot(alpha, log_error_array,c='g')
for i, txt in enumerate(np.round(log_error_array,3)):
        ax.annotate((alpha[i],np.round(txt,3)), (alpha[i],log_error_array[i]))
plt.grid()
plt.title("Cross Validation Error for each alpha")
plt.xlabel("Alpha i's")
plt.ylabel("Error measure")
plt.show()
best_alpha = np.argmin(log_error_array)
clf = SGDClassifier(alpha=alpha[best_alpha], penalty='l1', loss='hinge', random_state=
clf.fit(X_train, y_train)
sig_clf = CalibratedClassifierCV(clf, method="sigmoid")
sig_clf.fit(X_train, y_train)
predict_y = sig_clf.predict_proba(X_train)
print('For values of best alpha = ', alpha[best_alpha], "The train log loss is:",log_loss is:",log_l
predict_y = sig_clf.predict_proba(X_test)
print('For values of best alpha = ', alpha[best_alpha], "The test log loss is:",log_los
predicted_y =np.argmax(predict_y,axis=1)
print("Total number of data points :", len(predicted_y))
```

plot_confusion_matrix(y_test, predicted_y)

```
For values of alpha = 1e-05 The log loss is: 0.44599685806841227
For values of alpha = 0.0001 The log loss is: 0.4747449068369659
For values of alpha = 0.001 The log loss is: 0.5017616008675261
For values of alpha = 0.01 The log loss is: 0.515514548003781
For values of alpha = 0.1 The log loss is: 0.49445462910068994
For values of alpha = 1 The log loss is: 0.5799429173069095
For values of alpha = 10 The log loss is: 0.6067385838764973
```

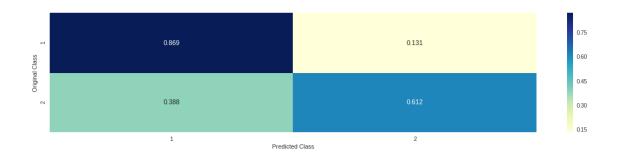




----- Precision matrix (Columm Sum=1) ------



----- Recall matrix (Row sum=1) ------



XGBoost with hyperparameter tuning

```
In [0]: params = {}
        d_train = xgb.DMatrix(X_train, label=y_train)
        d_test = xgb.DMatrix(X_test, label=y_test)
  Tuning Xgboost for max_depth and min_child_weight
In [0]: min logloss = float("Inf")
        params_grid = [
            (max_depth, min_child_weight)
            for max_depth in range(2, 10,2)
            for min_child_weight in range(1, 6)
        ]
        best_params = None
        for max_depth, min_child_weight in params_grid:
            print("CV with max_depth={}, min_child_weight={}".format(
                                      max_depth,
                                      min_child_weight))
            # Update our parameters
            params['max_depth'] = max_depth
            params['min_child_weight'] = min_child_weight
            # Run CV
            cv_results = xgb.cv(
                params,
                d_train,
                seed=42,
                nfold=10,
                metrics={'logloss'},
                early_stopping_rounds=10
            )
            mean_logloss = cv_results['test-logloss-mean'].min()
            boost_rounds = cv_results['test-logloss-mean'].argmin()
            print("\tLogLoss {} for {} rounds".format(mean_logloss, boost_rounds))
            if mean_logloss < min_logloss:</pre>
                min_logloss = mean_logloss
                best_params = (max_depth,min_child_weight)
CV with max_depth=2, min_child_weight=1
        LogLoss 0.4294156 for 9 rounds
CV with max_depth=2, min_child_weight=2
        LogLoss 0.4294156 for 9 rounds
CV with max_depth=2, min_child_weight=3
```

```
LogLoss 0.4294156 for 9 rounds
CV with max_depth=2, min_child_weight=4
       LogLoss 0.4294156 for 9 rounds
CV with max_depth=2, min_child_weight=5
        LogLoss 0.4294156 for 9 rounds
CV with max_depth=4, min_child_weight=1
        LogLoss 0.3787186999999996 for 9 rounds
CV with max_depth=4, min_child_weight=2
       LogLoss 0.3787198 for 9 rounds
CV with max_depth=4, min_child_weight=3
        LogLoss 0.3786943 for 9 rounds
CV with max_depth=4, min_child_weight=4
        LogLoss 0.3786967 for 9 rounds
CV with max_depth=4, min_child_weight=5
        LogLoss 0.3786935999999996 for 9 rounds
CV with max_depth=6, min_child_weight=1
        LogLoss 0.358885999999999 for 9 rounds
CV with max_depth=6, min_child_weight=2
        LogLoss 0.3592299 for 9 rounds
CV with max depth=6, min child weight=3
        LogLoss 0.3593404999999995 for 9 rounds
CV with max depth=6, min child weight=4
        LogLoss 0.358099899999999 for 9 rounds
CV with max_depth=6, min_child_weight=5
        LogLoss 0.3584489 for 9 rounds
CV with max_depth=8, min_child_weight=1
        LogLoss 0.3472865 for 9 rounds
CV with max_depth=8, min_child_weight=2
        LogLoss 0.3472339 for 9 rounds
CV with max_depth=8, min_child_weight=3
        LogLoss 0.3465987000000004 for 9 rounds
CV with max_depth=8, min_child_weight=4
        LogLoss 0.346364 for 9 rounds
CV with max_depth=8, min_child_weight=5
        LogLoss 0.3467468 for 9 rounds
In [0]: print("Best params Max depth is {}, and Minimum child weight is {}.".format(best_params
Best params for Max depth is 8, and Minimum child weight is 4.
  Tuning Xgboost for regularization alpha
In [0]: min_logloss = float("Inf")
        best_params2 = None
```

for reg_alpha in [1e-5, 1e-3, 0.1, 1, 100]:

```
print("CV with reg_alpha={}".format(reg_alpha))
            # We update our parameters
            params['reg_alpha'] = reg_alpha
            # Run and time CV
            cv results = xgb.cv(
                    params,
                    d_train,
                    seed=42,
                    nfold=10,
                    metrics=['logloss'],
                    early_stopping_rounds=10
                  )
            # Update best score
            mean_logloss = cv_results['test-logloss-mean'].min()
            boost_rounds = cv_results['test-logloss-mean'].argmin()
            print("\tLogLoss {} for {} rounds".format(mean_logloss, boost_rounds))
            if mean logloss < min logloss:</pre>
                min_logloss = mean_logloss
                best_params2 = reg_alpha
        # best reg_alpha
        print("Best params: {}".format(best_params2))
CV with reg_alpha=1e-05
        LogLoss 0.3467468 for 9 rounds
CV with reg_alpha=0.001
        LogLoss 0.3468504999999995 for 9 rounds
CV with reg_alpha=0.1
        LogLoss 0.3465982999999997 for 9 rounds
CV with reg_alpha=1
        LogLoss 0.3468069000000003 for 9 rounds
CV with reg_alpha=100
        LogLoss 0.3598351999999997 for 9 rounds
Best params: 0.1
  Training on the best parameters
In [0]: params = {}
        params['objective'] = 'binary:logistic'
        params['eval_metric'] = 'logloss'
        params['eta'] = 0.02
        params['max_depth'] = 8
        params['min_child_weight'] = 4
        params['reg_alpha'] = 0.1
```

```
#d_train = xgb.DMatrix(X_train, label=y_train)
        \#d\_test = xgb.DMatrix(X\_test, label=y\_test)
        watchlist = [(d_train, 'train'), (d_test, 'valid')]
        bst = xgb.train(params, d_train, 400, watchlist, early_stopping_rounds=20, verbose_eval
        xgdmat = xgb.DMatrix(X_train,y_train)
        predict_y = bst.predict(d_test)
        print("The test log loss is:",log_loss(y_test, predict_y, labels=clf.classes_, eps=1e-
[0]
           train-logloss:0.683129
                                          valid-logloss:0.683147
Multiple eval metrics have been passed: 'valid-logloss' will be used for early stopping.
Will train until valid-logloss hasn't improved in 20 rounds.
            train-logloss:0.601379
[10]
                                           valid-logloss:0.601512
[20]
            train-logloss:0.542975
                                           valid-logloss:0.543334
[30]
            train-logloss:0.499509
                                           valid-logloss:0.500183
[40]
            train-logloss:0.466527
                                           valid-logloss:0.467561
[50]
            train-logloss:0.440822
                                           valid-logloss:0.442411
[60]
            train-logloss:0.420302
                                           valid-logloss:0.422371
            train-logloss:0.404037
                                           valid-logloss:0.40667
[70]
[80]
            train-logloss:0.391014
                                           valid-logloss:0.394235
[90]
            train-logloss:0.38073
                                          valid-logloss:0.38439
[100]
             train-logloss:0.372049
                                            valid-logloss:0.37616
[110]
             train-logloss:0.364737
                                            valid-logloss:0.369352
[120]
             train-logloss:0.358548
                                            valid-logloss:0.36364
[130]
             train-logloss:0.35342
                                           valid-logloss:0.359019
[140]
             train-logloss:0.349088
                                            valid-logloss:0.355172
[150]
             train-logloss:0.345435
                                            valid-logloss:0.351937
[160]
             train-logloss:0.342323
                                            valid-logloss:0.349175
[170]
             train-logloss:0.339875
                                            valid-logloss:0.346947
[180]
             train-logloss:0.33772
                                           valid-logloss:0.345099
[190]
             train-logloss:0.335586
                                            valid-logloss:0.343292
             train-logloss:0.333624
                                            valid-logloss:0.341651
[200]
[210]
             train-logloss:0.331702
                                            valid-logloss:0.3401
             train-logloss:0.330171
[220]
                                            valid-logloss:0.338886
             train-logloss:0.328778
                                            valid-logloss:0.337741
[230]
[240]
             train-logloss:0.327721
                                            valid-logloss:0.336932
[250]
             train-logloss:0.326584
                                            valid-logloss:0.336034
[260]
             train-logloss:0.325668
                                            valid-logloss:0.335328
                                            valid-logloss:0.334682
[270]
             train-logloss:0.324815
[280]
             train-logloss:0.32404
                                           valid-logloss:0.334102
[290]
             train-logloss:0.323295
                                            valid-logloss:0.333541
[300]
             train-logloss:0.322497
                                            valid-logloss:0.332952
[310]
             train-logloss:0.321483
                                            valid-logloss:0.332247
```

valid-logloss:0.331654

train-logloss:0.320674

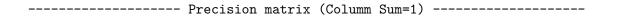
[320]

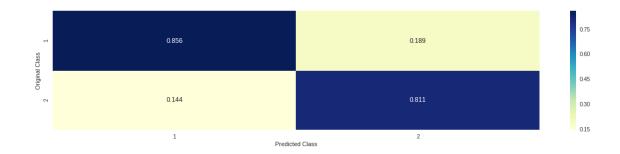
[330]	train-logloss:0.319984	valid-logloss:0.331159
[340]	train-logloss:0.319266	valid-logloss:0.330629
[350]	train-logloss:0.318654	valid-logloss:0.330215
[360]	train-logloss:0.318101	valid-logloss:0.329843
[370]	train-logloss:0.317496	valid-logloss:0.329425
[380]	train-logloss:0.316906	valid-logloss:0.329008
[390]	train-logloss:0.316321	valid-logloss:0.32862
[399]	train-logloss:0.315846	valid-logloss:0.328306

The test log loss is: 0.32830602142501236

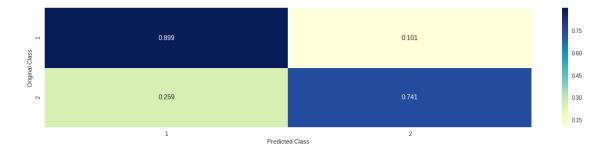
Total number of data points : 121287 ----- Confusion matrix ------







----- Recall matrix (Row sum=1) ------



4 Conclusion

- Started by running a random model which produced a test loss of 0.88.So our model should perform significantly better than this to get required results since the cost of misclassification for this problem is high.
- Tried Logistic Regression with hyperparameter tuning which led to test loss of 0.44 along with linear-SVM with hyperparameter tuning which led to test log-loss of 0.44 as well.
- Performed XGBoost with hyper-parameter tuning to get a significant improvement over previous two models yielding a test loss of 0.32.
- Tuning the parameters of xgboost improves the model.
- Log loss is reduced to 0.328 which is a significant improvement over the logistic regression and linear SVM models.

```
In [0]: from prettytable import PrettyTable
       x = PrettyTable()
       x.field_names = ["Model", "Log-Loss"]
       x.add row(["Random", 0.888])
       x.add_row(["Logistic Regression", 0.443])
       x.add_row(["Linear SVM", 0.441])
       x.add_row(["XGBoost", 0.328])
       print(x)
        Model
                   | Log-Loss |
    ----+
        Random
                   0.888
| Logistic Regression | 0.443
      Linear SVM
                  0.441
       XGBoost
                   0.328
```

+-----