

Lab21

November 8, 2022

1 Boosting

1.1 AdaBoost

```
[ ]: import sklearn.datasets as data
from sklearn.model_selection import train_test_split
from sklearn.ensemble import AdaBoostClassifier, GradientBoostingClassifier, \
    RandomForestClassifier
from sklearn.metrics import classification_report, confusion_matrix
from sklearn.model_selection import RepeatedStratifiedKFold
from sklearn.model_selection import cross_val_score, cross_validate
from sklearn.model_selection import GridSearchCV
from sklearn.svm import SVC
import pandas as pd
import numpy as np
import seaborn as sns
import matplotlib.pyplot as plt

plt.rcParams['figure.figsize'] = (10.0, 8.0) # set default size of plots
plt.rcParams['image.interpolation'] = 'nearest'
plt.rcParams['image.cmap'] = 'gray'
```

```
[ ]: # Load breast cancer data
breastCancerFr = data.load_breast_cancer(as_frame=True).data
X = data.load_breast_cancer().data
y = data.load_breast_cancer(as_frame=True).target
breastCancerFr['y'] = y
breastCancerFr
```

```
[ ]:      mean radius  mean texture  mean perimeter  mean area  mean smoothness  \
0          17.99         10.38         122.80       1001.0         0.11840
1          20.57         17.77         132.90       1326.0         0.08474
2          19.69         21.25         130.00       1203.0         0.10960
3          11.42         20.38          77.58        386.1         0.14250
4          20.29         14.34         135.10       1297.0         0.10030
..          ...          ...          ...          ...          ...
564         21.56         22.39         142.00       1479.0         0.11100
565         20.13         28.25         131.20       1261.0         0.09780
```

566	16.60	28.08	108.30	858.1	0.08455
567	20.60	29.33	140.10	1265.0	0.11780
568	7.76	24.54	47.92	181.0	0.05263

	mean compactness	mean concavity	mean concave points	mean symmetry \
0	0.27760	0.30010	0.14710	0.2419
1	0.07864	0.08690	0.07017	0.1812
2	0.15990	0.19740	0.12790	0.2069
3	0.28390	0.24140	0.10520	0.2597
4	0.13280	0.19800	0.10430	0.1809
..
564	0.11590	0.24390	0.13890	0.1726
565	0.10340	0.14400	0.09791	0.1752
566	0.10230	0.09251	0.05302	0.1590
567	0.27700	0.35140	0.15200	0.2397
568	0.04362	0.00000	0.00000	0.1587

	mean fractal dimension	...	worst texture	worst perimeter	worst area \
0	0.07871	...	17.33	184.60	2019.0
1	0.05667	...	23.41	158.80	1956.0
2	0.05999	...	25.53	152.50	1709.0
3	0.09744	...	26.50	98.87	567.7
4	0.05883	...	16.67	152.20	1575.0
..
564	0.05623	...	26.40	166.10	2027.0
565	0.05533	...	38.25	155.00	1731.0
566	0.05648	...	34.12	126.70	1124.0
567	0.07016	...	39.42	184.60	1821.0
568	0.05884	...	30.37	59.16	268.6

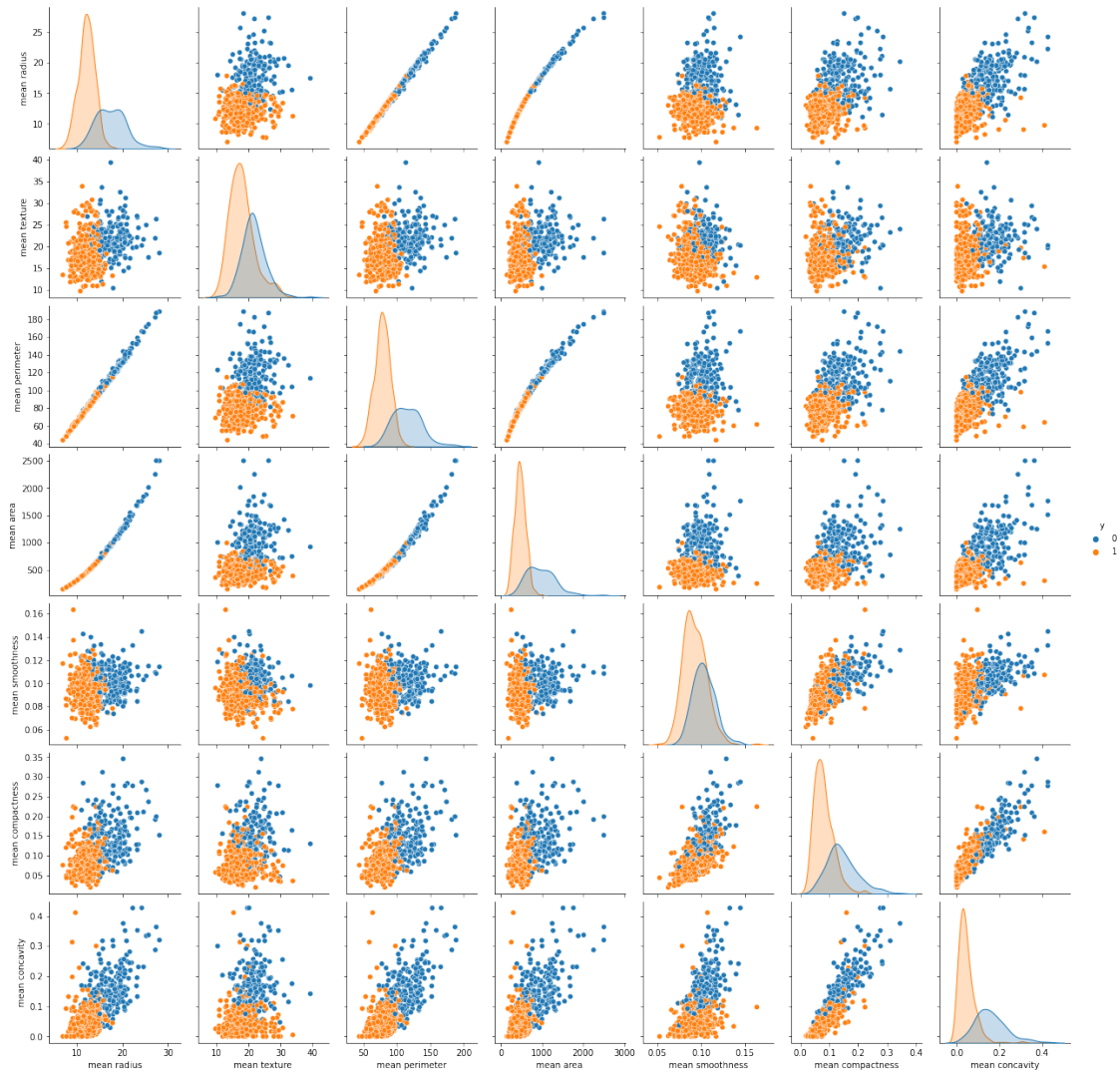
	worst smoothness	worst compactness	worst concavity \
0	0.16220	0.66560	0.7119
1	0.12380	0.18660	0.2416
2	0.14440	0.42450	0.4504
3	0.20980	0.86630	0.6869
4	0.13740	0.20500	0.4000
..
564	0.14100	0.21130	0.4107
565	0.11660	0.19220	0.3215
566	0.11390	0.30940	0.3403
567	0.16500	0.86810	0.9387
568	0.08996	0.06444	0.0000

	worst concave points	worst symmetry	worst fractal dimension	y
0	0.2654	0.4601	0.11890	0
1	0.1860	0.2750	0.08902	0
2	0.2430	0.3613	0.08758	0

3	0.2575	0.6638	0.17300	0
4	0.1625	0.2364	0.07678	0
..
564	0.2216	0.2060	0.07115	0
565	0.1628	0.2572	0.06637	0
566	0.1418	0.2218	0.07820	0
567	0.2650	0.4087	0.12400	0
568	0.0000	0.2871	0.07039	1

[569 rows x 31 columns]

```
[ ]: # Visualize some columns
sns.pairplot(breastCancerFr[['mean radius',
                             'mean texture',
                             'mean perimeter',
                             'mean area',
                             'mean smoothness',
                             'mean compactness',
                             'mean concavity',
                             'y']], hue='y');
```



```
[ ]: # (Stratified) split dataset into training set and test set
X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.3,
↳stratify=y)
```

```
[ ]: # Create adaboost classifier object
# It uses decision trees of depth 1 by default but you can change it using the
↳base_estimator parameter!
abc = AdaBoostClassifier(n_estimators=10,
                        learning_rate=1)

# Train Adaboost Classifier
model = abc.fit(X_train, y_train)

#Predict the response for test dataset
```

```
y_pred = model.predict(X_test)

# Check performance
print(classification_report(y_test, y_pred))
```

	precision	recall	f1-score	support
0	0.92	0.91	0.91	64
1	0.94	0.95	0.95	107
accuracy			0.94	171
macro avg	0.93	0.93	0.93	171
weighted avg	0.94	0.94	0.94	171

```
[ ]: # Using SVM as a base classifier
svc=SVC(probability=True, kernel='rbf')

# Create adaboost classifier object
abc = AdaBoostClassifier(n_estimators=50, base_estimator=svc, learning_rate=1)

# Train Adaboost Classifier
model = abc.fit(X_train, y_train)

#Predict the response for test dataset
y_pred = model.predict(X_test)

# Check performance
print(classification_report(y_test, y_pred))
```

	precision	recall	f1-score	support
0	1.00	0.84	0.92	64
1	0.91	1.00	0.96	107
accuracy			0.94	171
macro avg	0.96	0.92	0.94	171
weighted avg	0.95	0.94	0.94	171

1.2 Gradient Boosting

```
[ ]: # define the model
gbc = GradientBoostingClassifier(n_estimators = 100)

# Train gradient boosting Classifier
model = gbc.fit(X_train, y_train)
```

```

#Predict the response for test dataset
y_pred = model.predict(X_test)

# Check performance
print(classification_report(y_test, y_pred))

```

	precision	recall	f1-score	support
0	0.91	0.91	0.91	64
1	0.94	0.94	0.94	107
accuracy			0.93	171
macro avg	0.93	0.93	0.93	171
weighted avg	0.93	0.93	0.93	171

1.3 Comparison

1.3.1 Performance

```

[ ]: abc = AdaBoostClassifier(n_estimators=100)
model = abc.fit(X_train, y_train)
y_pred = model.predict(X_test) #Predict the response for test dataset
print("ADABOOST CLASSIFIER PERFORMANCE + CONFUSION")
print(classification_report(y_test, y_pred)) # Check performance
print(confusion_matrix(y_test, y_pred))

```

ADABOOST CLASSIFIER PERFORMANCE + CONFUSION

	precision	recall	f1-score	support
0	0.97	0.95	0.96	64
1	0.97	0.98	0.98	107
accuracy			0.97	171
macro avg	0.97	0.97	0.97	171
weighted avg	0.97	0.97	0.97	171

```

[[ 61   3]
 [  2 105]]

```

```

[ ]: gbc = GradientBoostingClassifier(n_estimators=100)
model = gbc.fit(X_train, y_train)
y_pred = model.predict(X_test) #Predict the response for test dataset
print("GRADIENT BOOSTING CLASSIFIER PERFORMANCE")
print(classification_report(y_test, y_pred)) # Check performance
print(confusion_matrix(y_test, y_pred))

```

GRADIENT BOOSTING CLASSIFIER PERFORMANCE

	precision	recall	f1-score	support
0	0.92	0.91	0.91	64
1	0.94	0.95	0.95	107
accuracy			0.94	171
macro avg	0.93	0.93	0.93	171
weighted avg	0.94	0.94	0.94	171

```
[[ 58   6]
 [  5 102]]
```

```
[ ]: rfc = RandomForestClassifier(n_estimators=100)
      model = rfc.fit(X_train, y_train)
      y_pred = model.predict(X_test) #Predict the response for test dataset
      print("RANDOM FOREST CLASSIFIER PERFORMANCE")
      print(classification_report(y_test, y_pred)) # Check performance
      print(confusion_matrix(y_test, y_pred))
```

RANDOM FOREST CLASSIFIER PERFORMANCE

	precision	recall	f1-score	support
0	0.94	0.92	0.93	64
1	0.95	0.96	0.96	107
accuracy			0.95	171
macro avg	0.95	0.94	0.94	171
weighted avg	0.95	0.95	0.95	171

```
[[ 59   5]
 [  4 103]]
```

1.3.2 Feature Importance

```
[ ]: def get_feature_importance_names(f):
      x = list(zip(f, breastCancerFr.columns))
      x.sort(reverse = True, key = lambda e: e[0])
      return [e[1] for e in x]

      print("MOST IMPORTANT FEATURES")
      print(f"{'ADABOOST':<30}{'GRADIENT BOOSTING':<30}{'RANDOM FOREST':<30}")
      print("\n".join(map(lambda e: f"{e[0]:<30}{e[1]:<30}{e[2]:<30}",
                          zip(get_feature_importance_names(abc.feature_importances_),
                              get_feature_importance_names(gbc.feature_importances_),
                              get_feature_importance_names(rfc.feature_importances_)))))
```

MOST IMPORTANT FEATURES

ADABOOST	GRADIENT BOOSTING	RANDOM FOREST
worst area	mean concave points	worst perimeter
mean texture	worst area	worst area
worst smoothness	worst concave points	worst concave points
mean concave points	worst texture	mean concave points
area error	worst perimeter	worst radius
worst texture	worst fractal dimension	mean concavity
concavity error	worst smoothness	worst concavity
worst concavity	radius error	mean area
smoothness error	worst concavity	mean perimeter
worst concave points	mean concavity	mean radius
texture error	worst radius	area error
compactness error	mean texture	worst texture
worst perimeter	compactness error	worst smoothness
mean compactness	mean area	mean texture
mean concavity	fractal dimension error	mean smoothness
mean symmetry	smoothness error	mean compactness
radius error	mean compactness	radius error
concave points error	perimeter error	worst fractal
dimension		
fractal dimension error	mean radius	worst compactness
worst fractal dimension	mean symmetry	worst symmetry
mean fractal dimension	mean perimeter	concavity error
perimeter error	area error	perimeter error
symmetry error	worst symmetry	fractal dimension
error		
worst symmetry	concavity error	texture error
mean radius	worst compactness	compactness error
mean perimeter	mean fractal dimension	mean symmetry
mean area	concave points error	smoothness error
mean smoothness	texture error	concave points error
worst radius	mean smoothness	mean fractal
dimension		
worst compactness	symmetry error	symmetry error

1.4 Hyperparameter tuning

```
[ ]: # (Stratified) split dataset into training, validation, and test set
X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.4,
↳stratify=y)
X_val, X_test, y_val, y_test = train_test_split(X_test, y_test, test_size=0.5,
↳stratify=y_test)
```

```
[ ]: num_trees = [10, 20, 40, 80, 160, 320, 640, 1280, 2560]
models = map(lambda n: GradientBoostingClassifier(n_estimators=n), num_trees)
scores = {"val_err" : [], "train_err" : []}
for m in models:
```



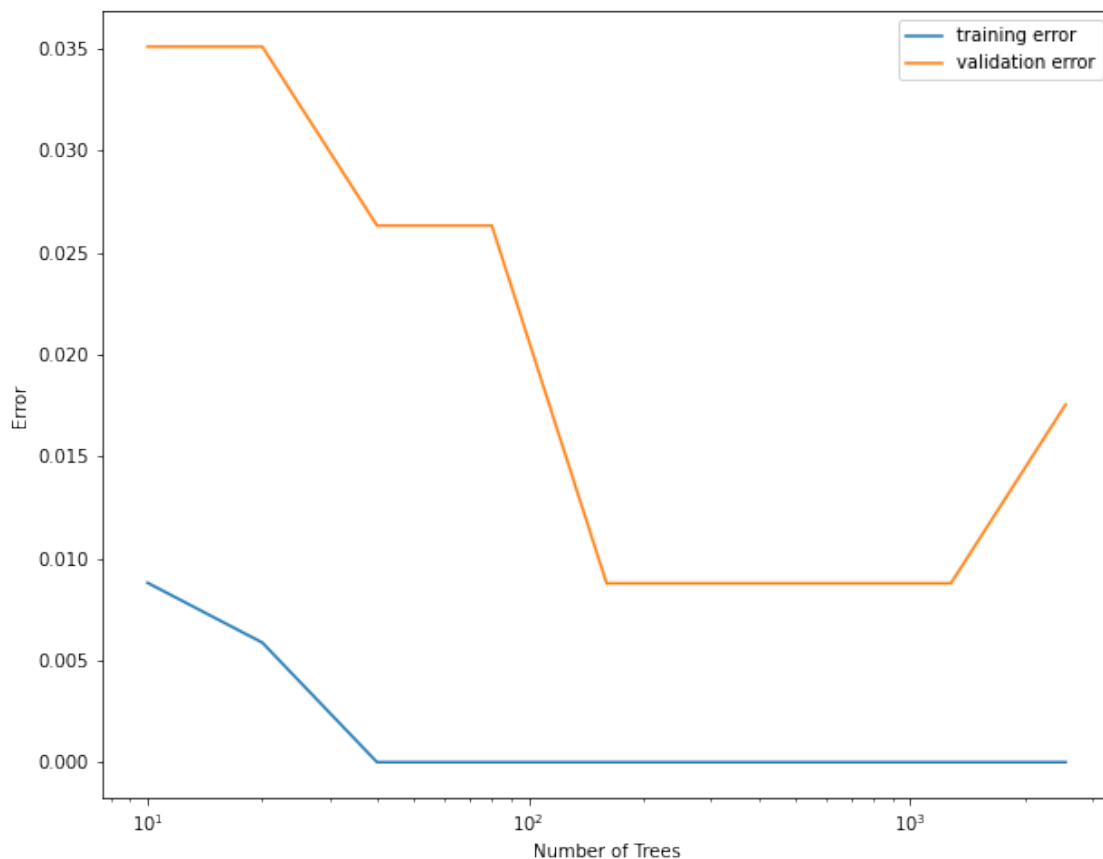
```

m.fit(X_train, y_train)
scores["val_err"].append(1 - m.score(X_val, y_val))
scores["train_err"].append(1 - m.score(X_train, y_train))

plt.semilogx(num_trees, scores["train_err"])
plt.semilogx(num_trees, scores["val_err"])
plt.legend(["training error", "validation error"])
plt.xlabel("Number of Trees")
plt.ylabel("Error")

```

```
[ ]: Text(0, 0.5, 'Error')
```



```

[ ]: num_trees = [10, 20, 40, 80, 160, 320, 640, 1280, 2560]
learning_rates = [0.1, 0.5, 1]
scores = {}
for r in learning_rates: scores[r] = {"val_err" : [], "train_err" : []}

legend_strings = []
for r in learning_rates:
    for n in num_trees:

```

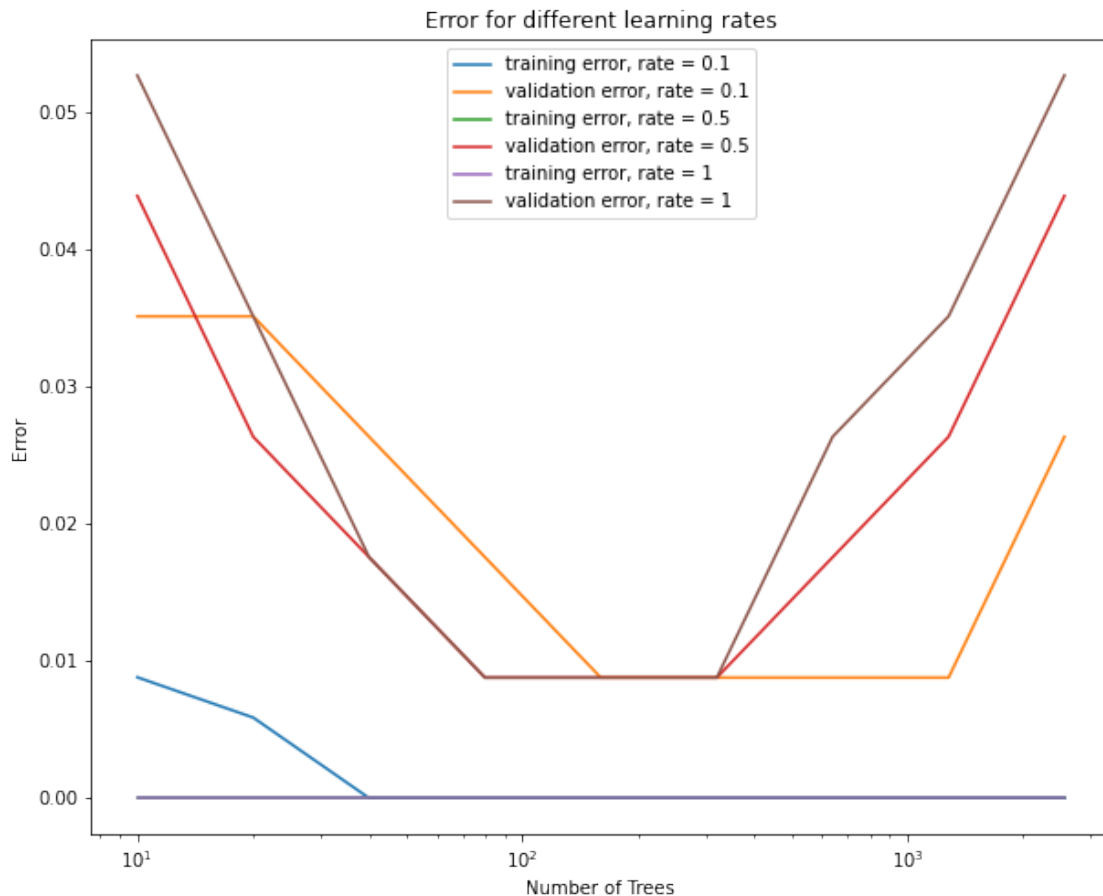
```

m = GradientBoostingClassifier(n_estimators=n, learning_rate=r)
m.fit(X_train, y_train)
scores[r]["val_err"].append(1 - m.score(X_val, y_val))
scores[r]["train_err"].append(1 - m.score(X_train, y_train))
plt.semilogx(num_trees, scores[r]["train_err"])
plt.semilogx(num_trees, scores[r]["val_err"])
legend_strings.append(f"training error, rate = {r}")
legend_strings.append(f"validation error, rate = {r}")

plt.legend(legend_strings)
plt.title("Error for different learning rates")
plt.xlabel("Number of Trees")
plt.ylabel("Error")

```

```
[ ]: Text(0, 0.5, 'Error')
```

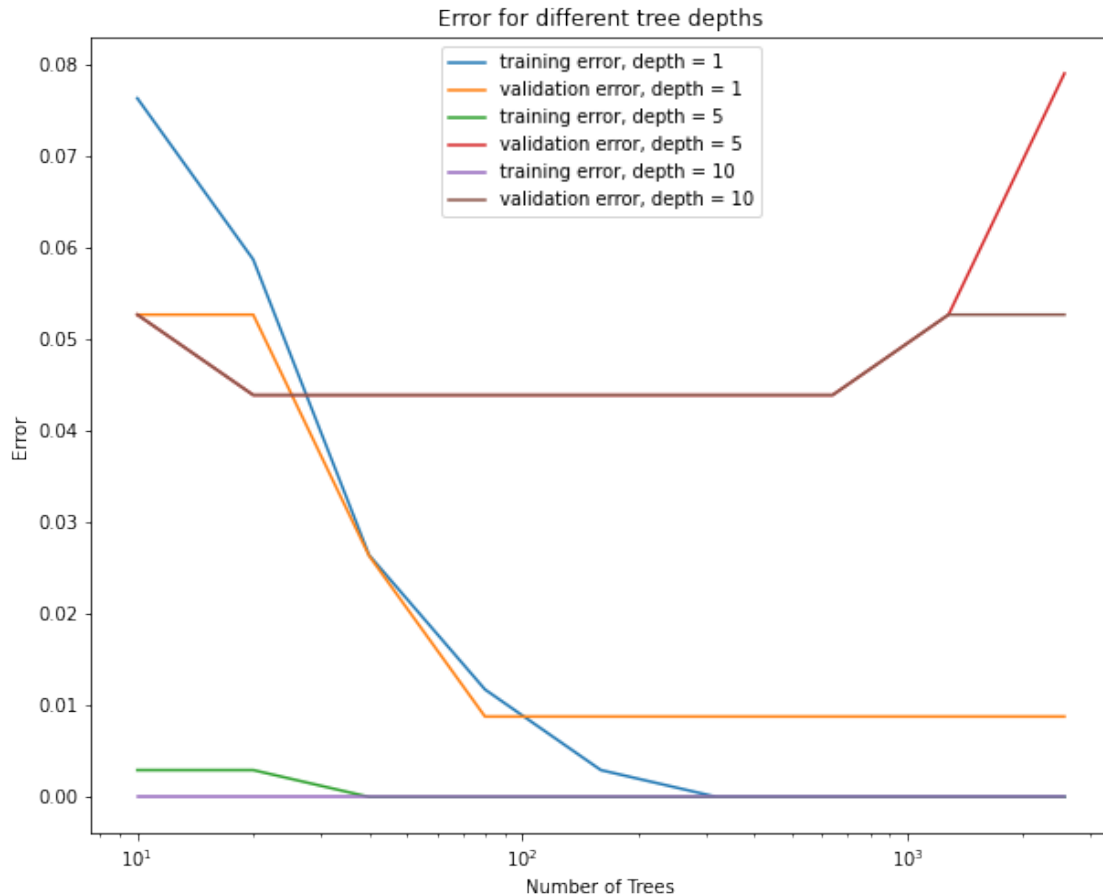


```
[ ]: num_trees = [10, 20, 40, 80, 160, 320, 640, 1280, 2560]
max_depths = [1, 5, 10]
scores = {}
for d in max_depths: scores[d] = {"val_err" : [], "train_err" : []}

legend_strings = []
for d in max_depths:
    for n in num_trees:
        m = GradientBoostingClassifier(n_estimators=n, max_depth=d)
        m.fit(X_train, y_train)
        scores[d]["val_err"].append(1 - m.score(X_val, y_val))
        scores[d]["train_err"].append(1 - m.score(X_train, y_train))
    plt.semilogx(num_trees, scores[d]["train_err"])
    plt.semilogx(num_trees, scores[d]["val_err"])
    legend_strings.append(f"training error, depth = {d}")
    legend_strings.append(f"validation error, depth = {d}")

plt.legend(legend_strings)
plt.title("Error for different tree depths")
plt.xlabel("Number of Trees")
plt.ylabel("Error")
```

```
[ ]: Text(0, 0.5, 'Error')
```



1.5 hyperparameter tuning via cross validation

1.5.1 Choosing sample size

```
[ ]: # get a list of models to evaluate
def get_models():
    models = dict()
    # explore sample ratio from 10% to 100% in 10% increments
    for i in np.arange(0.1, 1.1, 0.1):
        key = '%.1f' % i
        models[key] = GradientBoostingClassifier(subsample=i)
    return models

# evaluate a given model using cross-validation
def evaluate_model(model, X, y):
    # define the evaluation procedure
    cv = RepeatedStratifiedKFold(n_splits=10, n_repeats=3, random_state=1)
    # evaluate the model and collect the results
    scores = cross_val_score(model, X, y, scoring='accuracy', cv=cv, n_jobs=-1)
```

```

return scores

# get the models to evaluate
models = get_models()
# evaluate the models and store results
results, names = list(), list()
for name, model in models.items():
    # evaluate the model
    scores = evaluate_model(model, X, y)
    # store the results
    results.append(scores)
    names.append(name)
    # summarize the performance along the way
    print('>%s %.3f (%.3f)' % (name, np.mean(scores), np.std(scores)))

# plot model performance for comparison
plt.boxplot(results, labels=names, showmeans=True)
plt.xlabel("Sample Ratio")
plt.ylabel("Accuracy")

```

```

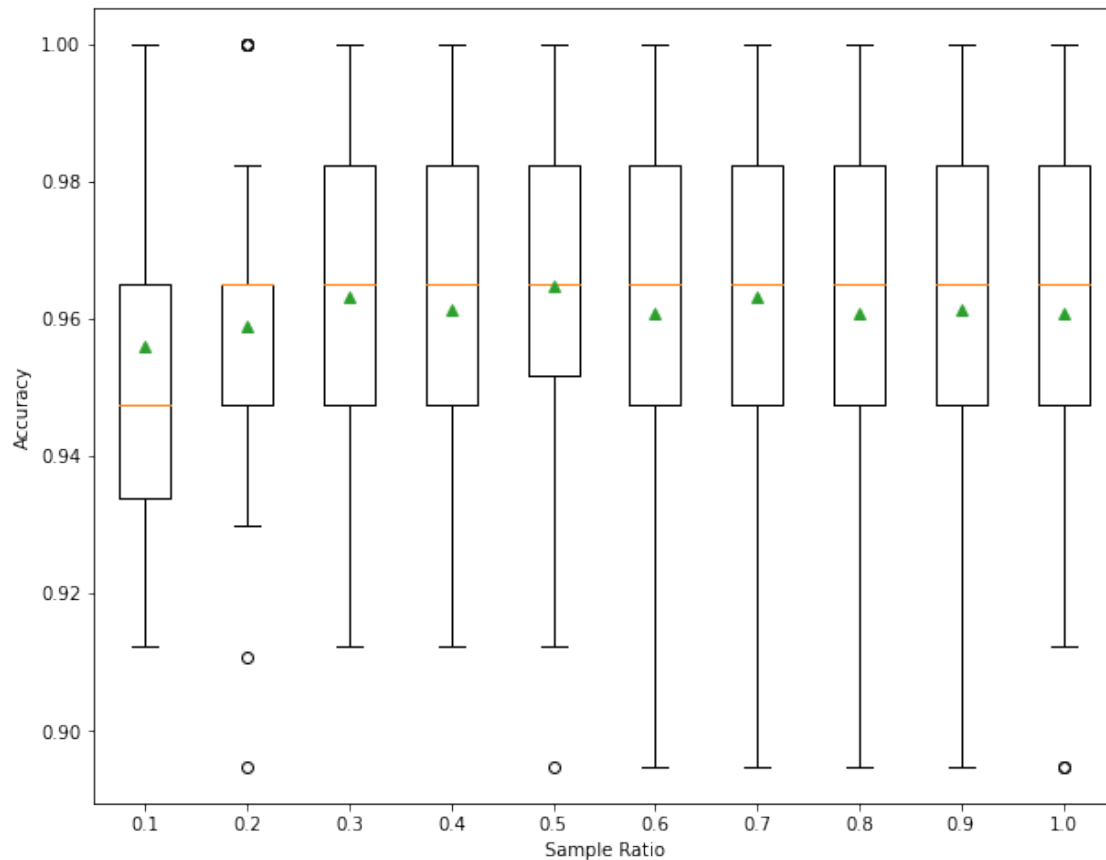
>0.1 0.956 (0.023)
>0.2 0.959 (0.025)
>0.3 0.963 (0.023)
>0.4 0.961 (0.024)
>0.5 0.965 (0.024)
>0.6 0.961 (0.023)
>0.7 0.963 (0.025)
>0.8 0.961 (0.024)
>0.9 0.961 (0.026)
>1.0 0.961 (0.027)

```

```

[ ]: Text(0, 0.5, 'Accuracy')

```



1.5.2 Choosing # trees

```
[ ]: # get a list of models to evaluate
def get_models():
    models = dict()
    # define number of trees to consider
    n_trees = [10, 50, 100, 500, 1000, 5000]
    for n in n_trees:
        models[str(n)] = GradientBoostingClassifier(n_estimators=n)
    return models

# evaluate a given model using cross-validation
def evaluate_model(model, X, y):
    # define the evaluation procedure
    cv = RepeatedStratifiedKFold(n_splits=10, n_repeats=3, random_state=1)
    # evaluate the model and collect the results
    scores = cross_val_score(model, X, y, scoring='accuracy', cv=cv, n_jobs=-1)
    return scores
```

```

# get the models to evaluate
models = get_models()
# evaluate the models and store results
results, names = list(), list()
for name, model in models.items():
    # evaluate the model
    scores = evaluate_model(model, X, y)
    # store the results
    results.append(scores)
    names.append(name)
    # summarize the performance along the way
    print('>%s %.3f (%.3f)' % (name, np.mean(scores), np.std(scores)))
# plot model performance for comparison
plt.boxplot(results, labels=names, showmeans=True)
plt.xlabel("Number of Trees")
plt.ylabel("Accuracy")

```

```

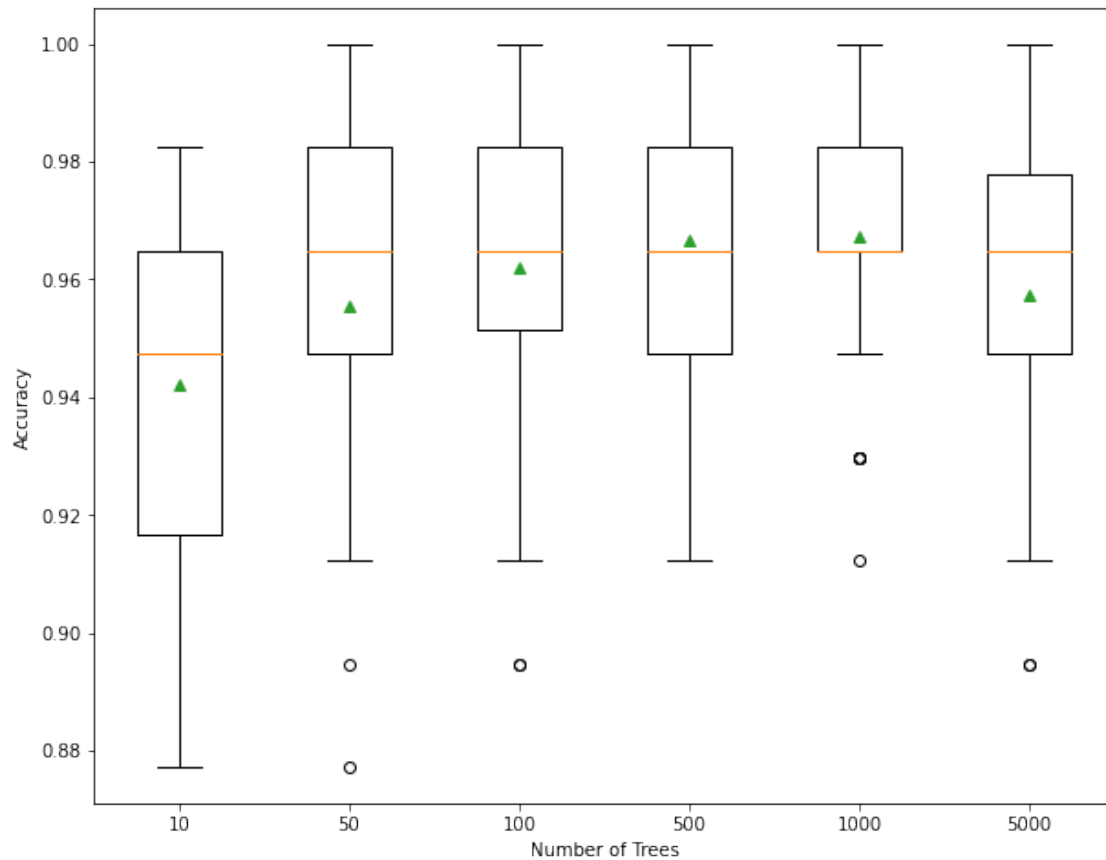
>10 0.942 (0.030)
>50 0.956 (0.029)
>100 0.962 (0.027)
>500 0.967 (0.021)
>1000 0.967 (0.023)
>5000 0.957 (0.027)

```

```

[ ]: Text(0, 0.5, 'Accuracy')

```



1.5.3 Choosing # features that are used in building a tree

```
[ ]: # get a list of models to evaluate
def get_models():
    models = dict()
    # explore number of features from 1 to 20
    for i in range(1,21):
        models[str(i)] = GradientBoostingClassifier(max_features=i)
    return models

# evaluate a given model using cross-validation
def evaluate_model(model, X, y):
    # define the evaluation procedure
    cv = RepeatedStratifiedKFold(n_splits=10, n_repeats=3, random_state=1)
    # evaluate the model and collect the results
    scores = cross_val_score(model, X, y, scoring='accuracy', cv=cv, n_jobs=-1)
    return scores

# get the models to evaluate
```



```

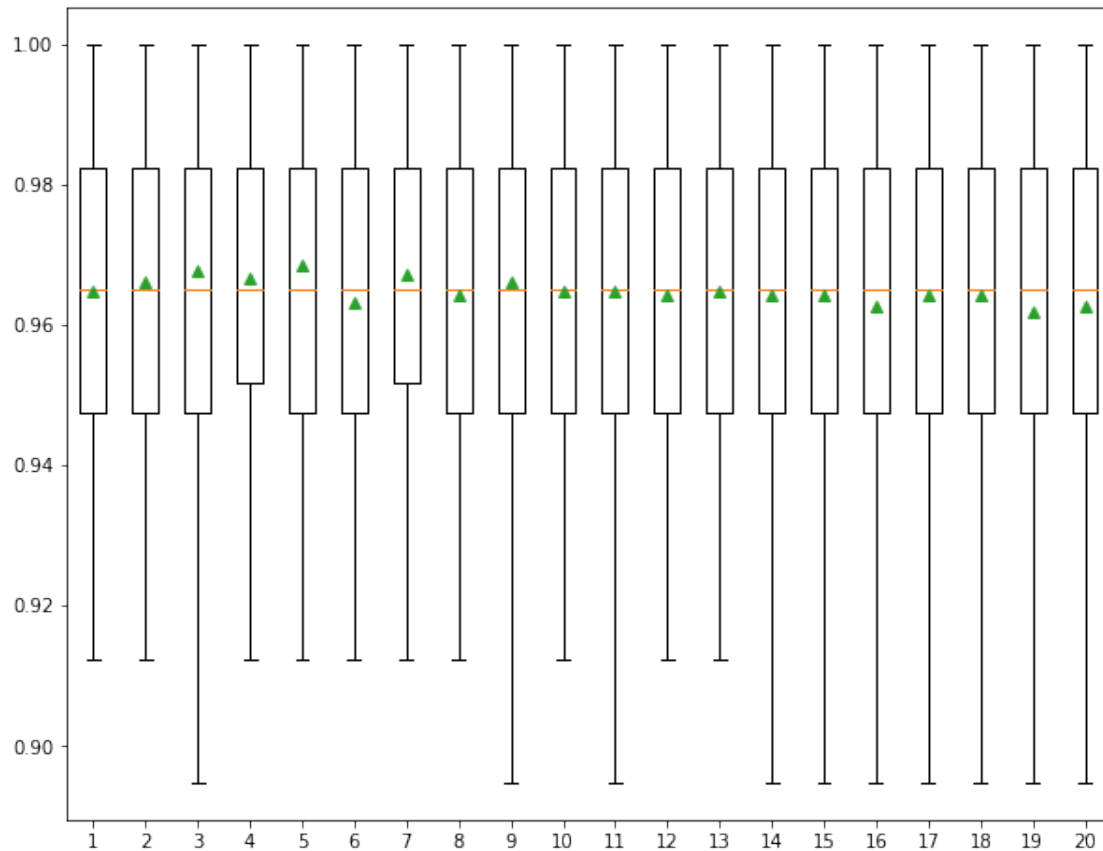
models = get_models()
# evaluate the models and store results
results, names = list(), list()
for name, model in models.items():
    # evaluate the model
    scores = evaluate_model(model, X, y)
    # store the results
    results.append(scores)
    names.append(name)
    # summarize the performance along the way
    print('>%s %.3f (%.3f)' % (name, np.mean(scores), np.std(scores)))
# plot model performance for comparison
plt.boxplot(results, labels=names, showmeans=True);

```

```

>1 0.965 (0.024)
>2 0.966 (0.024)
>3 0.968 (0.024)
>4 0.967 (0.024)
>5 0.968 (0.025)
>6 0.963 (0.023)
>7 0.967 (0.024)
>8 0.964 (0.027)
>9 0.966 (0.026)
>10 0.965 (0.024)
>11 0.965 (0.024)
>12 0.964 (0.022)
>13 0.965 (0.025)
>14 0.964 (0.027)
>15 0.964 (0.027)
>16 0.963 (0.025)
>17 0.964 (0.026)
>18 0.964 (0.026)
>19 0.962 (0.026)
>20 0.963 (0.027)

```



1.5.4 Choosing learning rate

```
[ ]: # get a list of models to evaluate
def get_models():
    models = dict()
    # define learning rates to explore
    for i in [0.0001, 0.001, 0.01, 0.1, 1.0]:
        key = '%.4f' % i
        models[key] = GradientBoostingClassifier(learning_rate=i)
    return models

# evaluate a given model using cross-validation
def evaluate_model(model, X, y):
    # define the evaluation procedure
    cv = RepeatedStratifiedKFold(n_splits=10, n_repeats=3, random_state=1)
    # evaluate the model and collect the results
    scores = cross_val_score(model, X, y, scoring='accuracy', cv=cv, n_jobs=-1)
    return scores

# get the models to evaluate
```

```

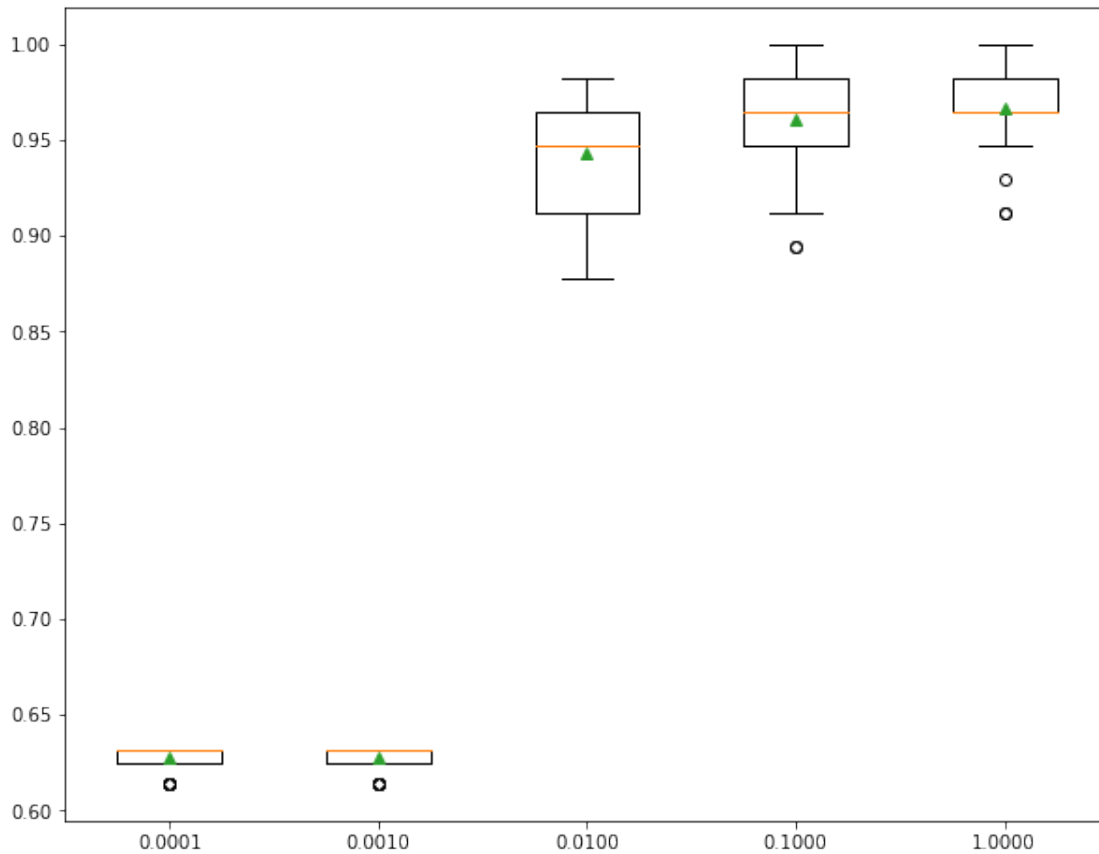
models = get_models()
# evaluate the models and store results
results, names = list(), list()
for name, model in models.items():
    # evaluate the model
    scores = evaluate_model(model, X, y)
    # store the results
    results.append(scores)
    names.append(name)
    # summarize the performance along the way
    print('>%s %.3f (%.3f)' % (name, np.mean(scores), np.std(scores)))
# plot model performance for comparison
plt.boxplot(results, labels=names, showmeans=True);

```

```

>0.0001 0.627 (0.007)
>0.0010 0.627 (0.007)
>0.0100 0.943 (0.030)
>0.1000 0.961 (0.028)
>1.0000 0.967 (0.023)

```



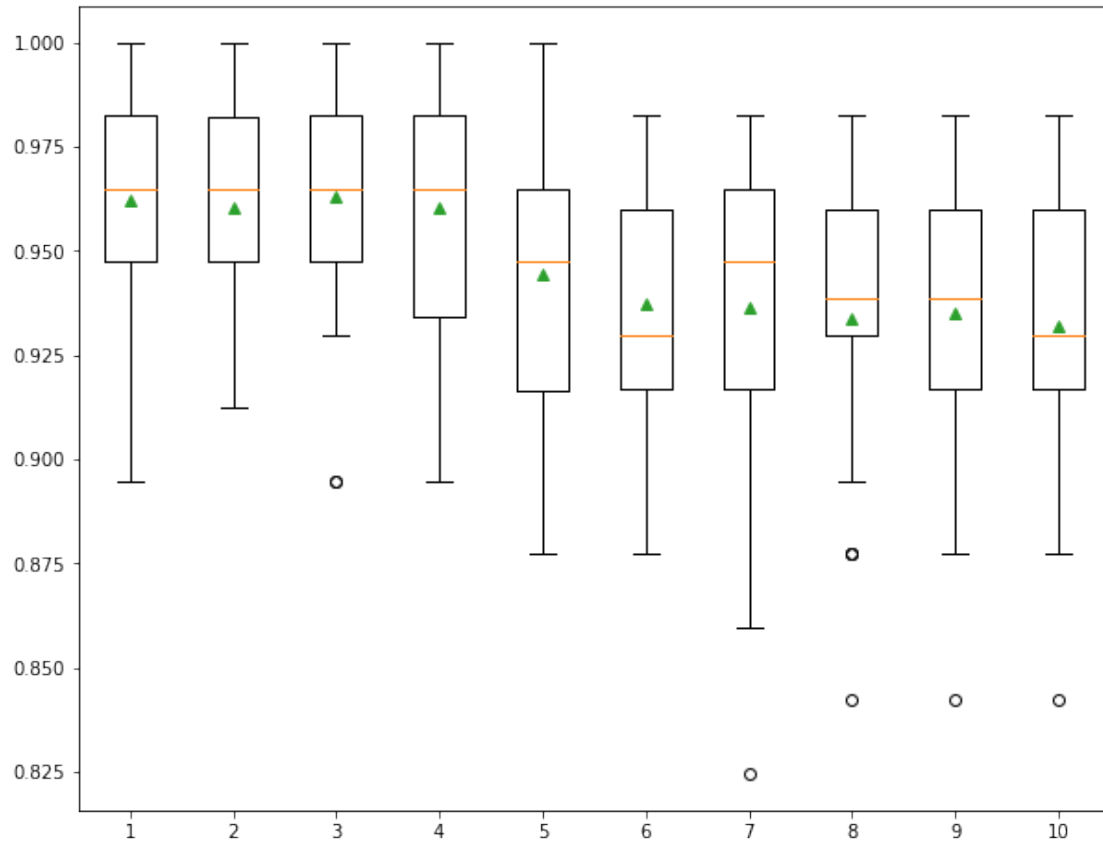
1.5.5 Choosing tree depth

```
[ ]: # get a list of models to evaluate
def get_models():
    models = dict()
    # define max tree depths to explore between 1 and 10
    for i in range(1,11):
        models[str(i)] = GradientBoostingClassifier(max_depth=i)
    return models

# evaluate a given model using cross-validation
def evaluate_model(model, X, y):
    # define the evaluation procedure
    cv = RepeatedStratifiedKFold(n_splits=10, n_repeats=3, random_state=1)
    # evaluate the model and collect the results
    scores = cross_val_score(model, X, y, scoring='accuracy', cv=cv, n_jobs=-1)
    return scores

# get the models to evaluate
models = get_models()
# evaluate the models and store results
results, names = list(), list()
for name, model in models.items():
    # evaluate the model
    scores = evaluate_model(model, X, y)
    # store the results
    results.append(scores)
    names.append(name)
    # summarize the performance along the way
    print('>%s %.3f (%.3f)' % (name, np.mean(scores), np.std(scores)))
# plot model performance for comparison
plt.boxplot(results, labels=names, showmeans=True);
```

```
>1 0.962 (0.024)
>2 0.960 (0.022)
>3 0.963 (0.026)
>4 0.960 (0.031)
>5 0.944 (0.031)
>6 0.937 (0.027)
>7 0.936 (0.038)
>8 0.934 (0.033)
>9 0.935 (0.031)
>10 0.932 (0.033)
```



1.5.6 Grid search for hyperparameters (The following cell takes very long to compute!)

```
[ ]: # define the model with default hyperparameters
model = GradientBoostingClassifier()
# define the grid of values to search
grid = dict()
grid['n_estimators'] = [10, 50, 100, 500]
grid['learning_rate'] = [0.0001, 0.001, 0.01, 0.1, 1.0]
grid['subsample'] = [0.5, 0.7, 1.0]
grid['max_depth'] = [3, 7, 9]
# define the evaluation procedure
cv = RepeatedStratifiedKFold(n_splits=10, n_repeats=3, random_state=1)
# define the grid search procedure
grid_search = GridSearchCV(estimator=model, param_grid=grid, n_jobs=-1, cv=cv,
    ↳scoring='accuracy')
# execute the grid search
grid_result = grid_search.fit(X, y)
# summarize the best score and configuration
print("Best: %f using %s" % (grid_result.best_score_, grid_result.best_params_))
```

```

# summarize all scores that were evaluated
means = grid_result.cv_results_['mean_test_score']
stds = grid_result.cv_results_['std_test_score']
params = grid_result.cv_results_['params']
for mean, stdev, param in zip(means, stds, params):
    print("%f (%f) with: %r" % (mean, stdev, param))

```

```

Best: 0.970155 using {'learning_rate': 0.1, 'max_depth': 7, 'n_estimators': 500,
'subsample': 0.5}
0.627412 (0.006966) with: {'learning_rate': 0.0001, 'max_depth': 3,
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0.627412 (0.006966) with: {'learning_rate': 0.0001, 'max_depth': 7,
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 0.958396 (0.024261) with: {'learning_rate': 1.0, 'max_depth': 3, 'n_estimators': 100, 'subsample': 0.7}
 0.966040 (0.023495) with: {'learning_rate': 1.0, 'max_depth': 3, 'n_estimators': 100, 'subsample': 1.0}
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 0.925637 (0.031299) with: {'learning_rate': 1.0, 'max_depth': 7, 'n_estimators': 10, 'subsample': 0.5}
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0.934398 (0.038233) with: {'learning_rate': 1.0, 'max_depth': 9, 'n_estimators': 10, 'subsample': 0.5}
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0.956694 (0.023403) with: {'learning_rate': 1.0, 'max_depth': 9, 'n_estimators': 100, 'subsample': 0.7}
0.929198 (0.035176) with: {'learning_rate': 1.0, 'max_depth': 9, 'n_estimators': 100, 'subsample': 1.0}
0.909284 (0.042929) with: {'learning_rate': 1.0, 'max_depth': 9, 'n_estimators': 500, 'subsample': 0.5}
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