LAB 4 Logistic Regression for Classification

PART A: Prerequisite for Linear Regression implementation

1. Plot the attached dataset data1.csv using scatter plot. There is a target feature with discrete values 0,1. If the target feature is 1, the samples should be shown as red circle. If the target feature is 0, the samples should be shown as green x.

```
import numpy as np
        import pandas as pd
        import seaborn as sns
        import matplotlib.pyplot as plt
        from sklearn.metrics import mean squared error
        from sklearn.linear model import LinearRegression
        from sklearn.model selection import train test split
        from scipy.optimize import fmin tnc
        import scipy.optimize as op
        from sklearn import metrics
        from sklearn.linear model import LogisticRegression
        from sklearn.metrics import confusion matrix, accuracy score,
        classification report, roc auc score, roc curve
        plt.style.use("Solarize Light2")
        import random
        np.random.seed(9)
        np.set printoptions(suppress=True)
        import math
        import warnings
        warnings.filterwarnings('ignore')
In [2]:
        df_data1 = pd.read_csv("data1.csv")
        df data1
Out[2]:
             x1
                  x2 y
        0 4.5192 2.6487 1
        1 2.4443 1.5438 1
        2 4.2409 1.8990 1
```

3 5.8097 2.4711 1

4 6.4423 3.3590 1

```
95 5.9868 7.3641 0

96 4.6711 6.2592 0

97 7.5810 8.3703 0

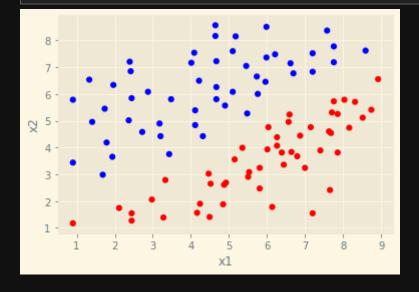
98 4.6457 8.5676 0

99 4.6457 8.1676 0

x1 = df_data1['x1']

x2 = df_data1['x2']
```

```
In [4]: plt.scatter(x1, x2, c=col, s=10, linewidth=3)
   plt.xlabel("x1")
   plt.ylabel("x2")
   plt.show()
```



2. Plot a line y=(2x+3)

x1

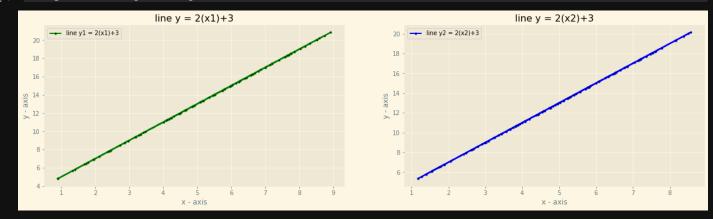
x2

y = df_data1[['y']]

col = np.where(y == 1,'r','b')

```
y1 = [(2*i+3) \text{ for } i \text{ in } list(x1)]
y2 = [(2*i+3) \text{ for } i \text{ in } list(x2)]
fig = plt.figure()
fig.set figheight(5)
fig.set figwidth(20)
plt.subplot(1, 2, 1)
plt.plot(x1, y1, color='green', label = "line y1 = 2(x1)+3", marker='o',
markerfacecolor='black', markersize=3)
plt.xlabel('x - axis')
plt.ylabel('y - axis')
plt.title('line y = 2(x1) + 3')
plt.legend()
plt.subplot(1, 2, 2)
plt.plot(x2, y2, color='blue', label = "line y2 = 2(x2)+3", marker='o',
markerfacecolor='black', markersize=3)
plt.xlabel('x - axis')
plt.ylabel('y - axis')
plt.title('line y = 2(x2)+3')
plt.legend()
```

Out[5]: <matplotlib.legend.Legend at 0x248af67bf10>



3. Define a function sigmoid(z) that takes one parameter z and computes 1/(1+e^-z). Create a vector V with 10 values randomly in the range [-1000,1000]. Transform V to V' that consists of respective sigmoid values using the defined function. Observe the range of output values in V'.

```
In [6]:
    def sigmoid(z): # Activation function used to map any real value between 0
    and 1
        return (1 / (1 + np.exp(-z)))

In [7]:
    v = [round(random.uniform(-1000, 1000)) for i in range(10)]
    v_ = [sigmoid(z) for z in v]
    print(v)
    print(v)
```

[-312, -543, -75, 740, 783, 239, 436, 463, -373, 987]

4. Define a function hypothesis(theta, X) that takes two vectors as parameters, theta and X. If sigmoid(theta.X) >= 0.5, output 0 else output 1.

```
In [8]:
    def hypothesis(theta, x): #probability
        s = sigmoid(np.dot(x, theta)) # Computes sigmoid of the weighted sum of
    inputs
    return 0 if(s >= 0.5) else 1
```

5. Define a function cost(theta,X,y) to compute the error Error = $1/m*\Sigma$ -yilog(h $\theta(xi)$) - (1-yi)log(1-h $\theta(xi)$) Where xi is the ith sample and yi is the ith label, h $\theta(xi)$ is the hypothesis(theta,xi)

```
In [9]:

def cost_function(theta, x, y): # Computes the cost function
    m = x.shape[0]
    h = hypothesis(theta, x)
    sum = np.sum(y * np.log(h) + (1 - y) * np.log(1 - h))
    total_cost = -(1 / m) * sum
    return total_cost

def gradient(theta, x, y): # Computes the gradient of the cost function at
    the point theta
    m = x.shape[0]
    return (1 / m) * np.dot(x.T, sigmoid(np.dot(theta,x)) - y)
```

PART B: Implementation of logistic regression

- 6. Implement gradient descent algorithm for logistic regression in data set loan data.csv.
- read training dataset
- convert dataset to a feature matrix X
- normalizing feature matrix X
- stack columns with all ones in feature matrix
- target feature to be taken in a separate vector
- initial theta values
- gradient descent updation
- Display estimated theta values and number of iterations to converge
- Predict for test data

read training dataset

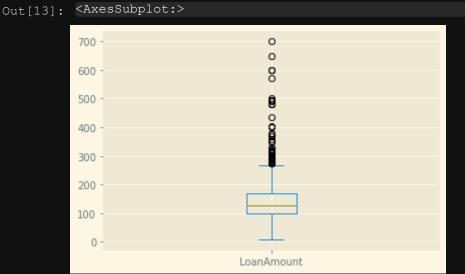
```
In [10]: loan_data = pd.read_csv("loan_data.csv")
    loan_data
```

Out[10]:		Loan_ID	Gender	Married	Dependents	Education	Self_Employed	ApplicantIncome	CoapplicantIncome	L
	^	1.0001000	N 4 = 1 =	NI-	0	Cuaduata	NI-	F940	0.0	_

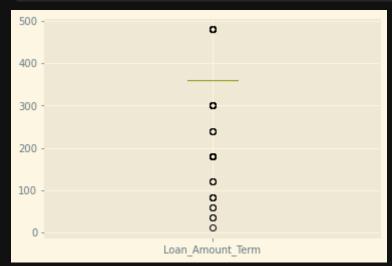
		Loan_ID	Gender	Married	Dependents	Education	Self_Employed	ApplicantIncome	CoapplicantIncome	Ŀ
	1	LP001003	Male	Yes	1	Graduate	No	4583	1508.0	
	2	LP001005	Male	Yes	0	Graduate	Yes	3000	0.0	
	3	LP001006	Male	Yes	0	Not Graduate	No	2583	2358.0	
	4	LP001008	Male	No	0	Graduate	No	6000	0.0	
	609	LP002978	Female	No	0	Graduate	No	2900	0.0	
	610	LP002979	Male	Yes	3+	Graduate	No	4106	0.0	
	611	LP002983	Male	Yes	1	Graduate	No	8072	240.0	
	612	LP002984	Male	Yes	2	Graduate	No	7583	0.0	
	613	LP002990	Female	No	0	Graduate	Yes	4583	0.0	
		an_data.								
	9 Loan_Amount_Term 10 Credit_History				umns): n-Null Cou 4 non-null 1 non-null 1 non-null 2 non-null 4 non-null 4 non-null 2 non-null 4 non-null 4 non-null 2 non-null 4 non-null	object ob	et e			
	<pre>print("Column Name\tNull values") print(loan_data.isnull().sum())</pre>									
Column Name Null values Loan_ID 0 Gender 13 Married 3 Dependents 15 Education 0 Self_Employed 32 ApplicantIncome 0 CoapplicantIncome 0 LoanAmount 22 Loan_Amount_Term 14 Credit_History 50 Property_Area 0 Loan_Status 0 dtype: int64					S					

Filling up null values

```
loan_data["LoanAmount"].plot(kind = 'box') #as LoanAmount is skewed, we
will fill it with median
```

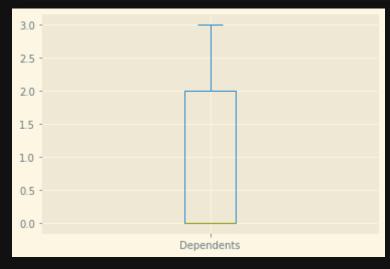


Out[14]: <AxesSubplot:>



```
In [15]: loan_data["Dependents"].replace("3+","3" , inplace = True)
    loan_data["Dependents"] = pd.to_numeric(loan_data["Dependents"],
    errors='coerce')
    loan_data["Dependents"].plot(kind = 'box') #as Dependents is skewed, we
    will fill it with median
```

Out[15]: <AxesSubplot:>



```
In [16]:
         loan data["Dependents"].unique()
Out[16]: array([ 0., 1., 2., 3., nan])
In [17]:
         loan data["LoanAmount"].fillna(loan data['LoanAmount'].median(), inplace =
         True)
         loan data["Loan Amount Term"].fillna(loan data['LoanAmount'].median(),
         inplace = True)
         loan data["Dependents"].fillna(loan data['Dependents'].median(), inplace =
         loan data["Dependents"] = loan data["Dependents"].astype('Int64')
In [18]:
         loan data["Gender"].fillna("No Gender", inplace = True)
         loan data["Married"].fillna(loan data['Married'].mode()[0], inplace = True)
         loan data["Dependents"].fillna(loan data['Dependents'].mode()[0], inplace =
         True)
         loan data["Self Employed"].fillna(loan data['Self Employed'].mode()[0],
         inplace = True)
         loan data["Credit History"].fillna(loan data['Credit History'].mode()[0],
         inplace = True)
In [19]:
         print("Column Name\tNull values")
         print(loan data.isnull().sum())
                       Null values
        Column Name
        Loan ID
        Gender
        Married
        Dependents
        Education
        Self Employed
        ApplicantIncome
        CoapplicantIncome
        LoanAmount
        Loan Amount Term
        Credit History
        Property Area
        Loan Status
        dtype: int64
In [20]:
         categorical columns = ["Gender", "Married", "Education", "Self Employed",
         y categorical columns = ["Loan Status"]
         numerical columns = ["Dependents", "LoanAmount", "Loan Amount Term",
         for col in categorical columns:
             print(col, "\t\t", list(loan_data[col].unique()))
                        ['Male', 'Female', 'No Gender']
        Gender
        Married
                                ['Graduate', 'Not Graduate']
        Education
```

```
Self_Employed ['No', 'Yes']
Credit_History [1.0, 0.0]
```

In [21]: loan_data["Loan_Amount_Term"] =
 loan_data["Loan_Amount_Term"].astype('Int64')
 loan_data["Credit_History"] = loan_data["Credit_History"].astype('str')
 loan_data["Loan_Status"] = loan_data["Loan_Status"].astype('category')
 loan_data["Loan_Status"] = loan_data["Loan_Status"].cat.codes
 loan_data["Loan_Status"] = loan_data["Loan_Status"].astype('Int64')
 loan_data.info()

```
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 614 entries, 0 to 613
                                 Non-Null Count Dtype
      Column
 0 Loan_ID 614 non-null
1 Gender 614 non-null
2 Married 614 non-null
3 Dependents 614 non-null
4 Education 614 non-null
5 Self_Employed 614 non-null
6 ApplicantIncome 614 non-null
7 CoapplicantIncome 614 non-null
8 LoanAmount 614 non-null
9 LoanAmount 614 non-null
                                                          object
object
Int64
                                                          object
object
                                                          int64
                                                          float64
                                                          float64
 9 Loan_Amount_Term 614 non-null
                                                          Int64
 10 Credit_History 614 non-null
                                                          object
 11 Property Area
                                 614 non-null
                                                          object
 12 Loan Status 614 non-null
                                                          Int64
dtypes: Int64(3), float64(2), int64(1), object(7)
memory usage: 64.3+ KB
```

Out[22]:

	Gender_Female	Gender_Male	Gender_No Gender	Married_No	Married_Yes	Education_Graduate	Education_Not Graduate	Se
0	0	1	0	1	0	1	0	
1	0	1	0	0	1	1	0	
2	0	1	0	0	1	1	0	
3	0	1	0	0	1	0	1	
4	0	1	0	1	0	1	0	
609	1	0	0	1	0	1	0	
610	0	1	0	0	1	1	0	
611	0	1	0	0	1	1	0	
612	0	1	0	0	1	1	0	
613	1	0	0	1	0	1	0	

614 rows × 20 columns

```
RangeIndex: 614 entries, 0 to 613
     Column
                                   Non-Null Count Dtype
O Gender_Female
                                  614 non-null
                                                   uint8
    Gender Male
                                  614 non-null
 2 Gender No Gender
                                  614 non-null
                                                      uint8
 3 Married No
                                  614 non-null
                                                      uint8
 4 Married_Yes 614 non-null 5 Education_Graduate 614 non-null
                                                      uint8
                                                      uint8
 6 Education Not Graduate 614 non-null
                                                      uint8
7 Self_Employed_No 614 non-null
8 Self_Employed_Yes 614 non-null
9 Credit_History_0.0 614 non-null
10 Credit_History_1.0 614 non-null
11 Property_Area_Rural 614 non-null
                                                      uint8
                                                      uint8
                                                      uint8
                                                      uint8
 12 Property_Area_Semiurban 614 non-null
 13 Property_Area_Urban 614 non-null
                                                     Int64
float64
 14 Dependents
                                 614 non-null
614 non-null
614 non-null
614 non-null
614 non-null
    LoanAmount
 15
                                                      Int64
 16
     Loan_Amount_Term
 17
     ApplicantIncome
                                                       int64
 18
     CoapplicantIncome
                                                       float64
     Loan Status
                                                       Int64
dtypes: Int64(3), float64(2), int64(1), uint8(14)
memory usage: 39.1 KB
```

```
In [24]:
          X = loan data new.drop("Loan Status", 1)
          X.columns
'ApplicantIncome', 'CoapplicantIncome'],
               dtype='object')
In [25]:
          y = loan data new.iloc[:, -1].to numpy()
         normalizing feature matrix X
In [26]:
          def normalize(X):
               max value = X.max()
               min value = X.min()
               sub value = max value - min value
               if(sub value == 0):
                   return 0
               return np.divide(np.subtract(X,min value),sub value)
          categorical columns = list(set(loan data new.columns) -
          set(numerical columns) - set(["Loan Status"]))
          print(categorical_columns)
          ['Education_Graduate', 'Gender_Female', 'Credit_History_0.0', 'Property_Area_Semiurban', 'Married_Yes', 'Gender_No Gender', 'Self_Employed_No', 'Gender_Male', 'Self_Employed
          Yes', 'Credit_History_1.0', 'Property_Area_Rural', 'Married_No', 'Property_Area_Urban
          ', 'Education Not Graduate']
In [28]:
          for col in numerical columns:
               X[col] = normalize(X[col])
In [29]:
Out[29]:
                                     Gender_No
                                                                                    Education_Not
              Gender_Female Gender_Male
                                               Married_No Married_Yes Education_Graduate
                                        Gender
                                                                                       Graduate
           0
                        0
                                            0
                                                                 0
                                                                                             0
           1
                        0
                                            0
                                                       0
                                                                                             0
           2
                                                       0
                                                                                             0
                        0
                                            0
           3
                        0
                                            0
                                                       0
                                                                                 0
           4
                        0
                                   1
                                            0
                                                                 0
                                                                                 1
                                                                                             0
```

0

0

0

0

0

0

0

0

1

0

0

0

0

0

0

0

0

1

•••

609

610

611

612

```
Gender_No
                                                                                       Education_Not
              Gender_Female Gender_Male
                                                 Married_No Married_Yes Education_Graduate
                                          Gender
                                                                                           Graduate
                                                                                                 Λ
In [30]:
          X.info()
         <class 'pandas.core.frame.DataFrame'>
         RangeIndex: 614 entries, 0 to 613
         Data columns (total 19 columns):
              Column
                                         Non-Null Count Dtype
                                         614 non-null
                                                         uint8
              Gender_Female
              Gender_Male
                                        614 non-null
                                                         uint8
              Gender No Gender
              Married No
                                                         uint8
              Married_Yes
                                        614 non-null
                                                         uint8
              Education_Graduate
                                                         uint8
              Education_Not Graduate 614 non-null
                                                         uint8
              Self_Employed_No
                                                         uint8
              Self_Employed_Yes
                                        614 non-null
              Credit_History_0.0
Credit_History_1.0
                                        614 non-null
                                                         uint8
                                        614 non-null
                                                         uint8
              Property_Area_Rural
          11
                                        614 non-null
                                                         uint8
              Property_Area_Semiurban 614 non-null
          12
                                                         uint8
          13
              Property Area Urban
                                        614 non-null
                                                         uint8
          14
              Dependents
                                        614 non-null
                                                         Float64
                                        614 non-null
          15
                                                         float64
              LoanAmount
              Loan Amount Term
                                        614 non-null
                                                         Float 64
          16
          17
              ApplicantIncome
                                        614 non-null
                                                         float64
             CoapplicantIncome
                                        614 non-null
                                                         float64
          18
         dtypes: Float64(2), float64(3), uint8(14)
         memory usage: 33.7 KB
```

initial theta values

```
In [31]:
    def transform_x_y(xx, yy):
        xx = np.c_[np.ones((xx.shape[0], 1)), xx]
        yy = yy[:, np.newaxis]
        m,n = np.shape(xx)
        one_vec = np.ones((m,1))
        xx = np.hstack((one_vec,xx))
        theta = np.zeros((n+1,1))
        return xx, yy, theta
```

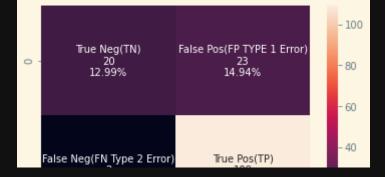
gradient descent updation

```
In [33]:
         def sigmoid(z): # Activation function used to map any real value between 0
             z = z.astype(float)
             return (1 / (1 + np.exp(-z)))
         def net input(theta, x): # Computes the weighted sum of inputs
             return np.dot(x, theta)
         def probability(theta, x): # Returns the probability after passing through
             return sigmoid(net input(theta, x))
         def cost function(theta, x, y): # Computes the cost function for all the
             m = x.shape[0]
             total cost = -(1 / m) * np.sum(y * np.log(probability(theta, x)) + (1 - m)
         y) * np.log(1 - probability(theta, x)))
             return total cost
         def gradient(theta, x, y): # Computes the gradient of the cost function at
             m = x.shape[0]
             return (1 / m) * np.dot(x.T, sigmoid(net input(theta, x)) - y)
         def gd fit(x, y, theta):
             opt weights = fmin tnc(func=cost function, x0=theta, fprime=gradient,
         approx grad=True, args=(x, y.flatten()))
             return opt weights[0]
In [34]:
         parameters = gd fit(X, y, theta)
         parameters
0.10799482, -2.73525094, 1.22465379, -0.87600508, 0.02020988, -0.68273099, 0.31420137, -0.41142908, 0.03601239, 0.02465119,
               -0.68273099,
               -1.31709396])
In [35]:
         def predict gd(x):
             theta = parameters[:, np.newaxis]
             return probability(theta, x)
         def accuracy gd(x, actual classes, probab threshold=0.5):
             predicted classes = (predict gd(x) >= probab threshold).astype(int)
             predicted classes = predicted classes.flatten()
             accuracy = np.mean(predicted classes == actual classes)
             return accuracy * 100, predicted_classes
```

```
print("Accuracy using Gradient Descent = ", gradient descent accuracy, "%")
         Accuracy using Gradient Descent = 81.27035830618892 %
In [37]:
          gd x train, gd x test, gd y train, gd y test = train test split(old X,
          old Y, test size=0.25, random state=0)
          gd x train, gd y train, theta = transform x y(gd x train, gd y train)
          gd parameters = gd fit(gd x train, gd y train, theta)
          print(gd parameters)
          gd \times test, gd \times test, theta = transform \times y(gd \times test), gd \times test)
          gradient_descent_accuracy_2, gd_y_pred = accuracy_gd(gd_x_test,
          gd y test.flatten())
          print("Accuracy using Gradient Descent after spliting dataset= ",
          gradient descent accuracy 2, "%")
                                             0.24713049 -0.00123595 -0.1618432
          0.21285939 \quad 0.21346804 \quad -0.34375405 \quad 0.31391866 \quad 0.3488988 \quad -3.01717933
          0.79627855 \ -0.50348196 \quad 0.25558749 \ -0.3055587 \quad 0.2327919 \quad -1.60039451
          -1.05512565 0.65278647 -0.73130014]
         Accuracy using Gradient Descent after spliting dataset= 83.76623376623377 %
In [38]:
          gd y test = list(gd y test.flatten())
          gd y pred = list(gd y pred)
          print(classification report(gd y test, gd y pred))
          gd cf matrix = metrics.confusion matrix(gd y test, gd y pred)
          group names = ['True Neg(TN)', 'False Pos(FP TYPE 1 Error)', 'False Neg(FN
          group counts = ["{0:0.0f}".format(value) for value in
          gd cf matrix.flatten()]
          group percentages = ["{0:.2%}".format(value) for value in
          gd cf matrix.flatten()/np.sum(gd cf matrix)]
          labels = [f''(v1) \setminus (v2) \setminus (v3)'' for v1, v2, v3 in
          zip(group names, group counts, group percentages)]
          labels = np.asarray(labels).reshape(2,2)
          import seaborn as sns
          sns.heatmap(gd cf matrix, annot=labels, fmt='')
                                  recall f1-score support
                      precision
                           0.91
                                     0.47
                                              0.62
                                                          43
                           0.83
                                     0.98
                                               0.90
                                                         111
                                               0.84
                                                         154
            accuracy
           macro avg
                           0.87
                                     0.72
                                               0.76
                                                         154
         weighted avg
                          0.85
                                     0.84
                                               0.82
                                                         154
Out[38]: <AxesSubplot:>
```

gradient descent accuracy, y pred = accuracy gd(X, y.flatten())

In [36]:



7. Use sklearn built in function to find the model

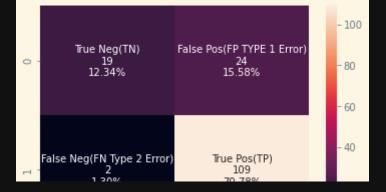
```
In [39]: X = old_X
y = loan_data_new.iloc[:, -1]
y=y.astype('int')
x_train, x_test, y_train, y_test = train_test_split(X, y, test_size=0.25,
    random_state=0)

In [40]: logreg = LogisticRegression(max_iter = 10000, random_state=0)
    logreg.fit(x_train, y_train)
    y_pred = logreg.predict(x_test)
```

PART C: Performance Evaluation of the classifier

8. Compute confusion matrix.

```
cf_matrix = metrics.confusion_matrix(y_test, y_pred)
group_names = ['True Neg(TN)', 'False Pos(FP TYPE 1 Error)', 'False Neg(FN
Type 2 Error)', 'True Pos(TP)']
group_counts = ["{0:0.0f}".format(value) for value in cf_matrix.flatten()]
group_percentages = ["{0:.2%}".format(value) for value in
cf_matrix.flatten()/np.sum(cf_matrix)]
labels = [f"{v1}\n{v2}\n{v3}" for v1, v2, v3 in
zip(group_names,group_counts,group_percentages)]
labels = np.asarray(labels).reshape(2,2)
import seaborn as sns
sns.heatmap(cf_matrix, annot=labels, fmt='')
```



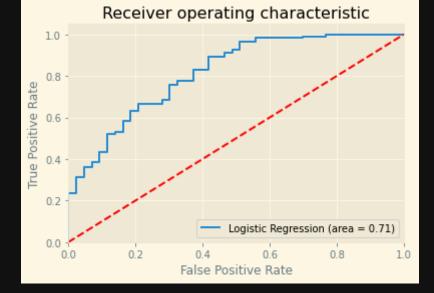
9. Compute the accuracy score.

10. Print a classification report using the following sklearn function

```
In [44]:
          print(classification report(y test, y pred))
                       precision
                                   recall f1-score
                                                       support
                                      0.44
                                                0.59
                            0.90
                                                            43
                                                           111
                            0.82
                                      0.98
                                                0.89
                                                0.83
                                                           154
             accuracy
                            0.86
                                      0.71
                                                0.74
                                                           154
            macro avg
                                                0.81
                                                           154
         weighted avg
                            0.84
                                      0.83
```

11. Plot ROC curve for loan status

```
In [45]:
    logit_roc_auc = roc_auc_score(y_test, y_pred)
    fpr, tpr, thresholds = roc_curve(y_test, logreg.predict_proba(x_test)[:,1])
    plt.figure()
    plt.plot(fpr, tpr, label='Logistic Regression (area = %0.2f)' %
    logit_roc_auc)
    plt.plot([0, 1], [0, 1], 'r--')
    plt.xlim([0.0, 1.0])
    plt.ylim([0.0, 1.05])
    plt.ylim([0.0, 1.05])
    plt.ylabel('True Positive Rate')
    plt.title('Receiver operating characteristic')
    plt.legend(loc="lower right")
    plt.savefig('Log_ROC')
    plt.show()
```



12. Compare the performance of classifiers obtained in 6 and 7

Accuracy of Gradient Descent Logistic Regression is slightly better than sklearn LogisticRegression()
Even precision, recall and f1-score are better in Gradient Descent Logistic Regression than sklearn LogisticRegression()