

| In [44]: In [45]: Out[45]: In [46]: | <pre>x_train, x_test, y_train, y_test = train_test_split(x, y, test_size=0.2, stratify=y) x_train, x_cv, y_train, y_cv = train_test_split(x_train, y_train, test_size=0.2, stratify=y_train) x_train.shape (3267, 10)</pre> |
|--|--|
| Out[46]: In [47]: Out[47]: | <pre>x_test.shape (1021, 10) y_train.value_counts() 0 3108 1 159 Name: stroke, dtype: int64</pre> |
| <pre>In [48]: In [49]: Out[49]: In [50]:</pre> | <pre>rom = RandomOverSampler(random_state=42) x_train, y_train = rom.fit_resample(x_train, y_train) x_train.shape (6216, 10) y_train.value_counts()</pre> |
| Out[50]: In [51]: | 1 3108 Name: stroke, dtype: int64 One-Hot Encoding of Categorical Data |
| | <pre>x_train_ohe = ohe.transform(x_train) x_cv_ohe = ohe.transform(x_cv) x_test_ohe = ohe.transform(x_test) print('After Vectorization') print(x_train_ohe.shape, y_train.shape) print(x_cv_ohe.shape, y_cv.shape) print(x_test_ohe.shape, y_test.shape) (6216, 10) (6216,) After Vectorization</pre> |
| In [52]: | <pre>(6216, 21) (6216,) (817, 21) (817,) (1021, 21) (1021,) x_train_ohe = x_train_ohe[:, :16] x_cv_ohe = x_cv_ohe[:, :16] x_test_ohe = x_test_ohe[:, :16] print('After Vectorization') print(x_train_ohe.shape, y_train.shape) print(x_cv_ohe.shape, y_cv.shape)</pre> |
| In [53]: | <pre>print(x_test_ohe.shape, y_test.shape) After Vectorization (6216, 16) (6216,) (817, 16) (817,) (1021, 16) (1021,) features = ohe.get_feature_names() features</pre> |
| Out[53]: | <pre>'ohex0_Male', 'ohex0_Other', 'ohex1_No', 'ohex1_Yes', 'ohex2_Govt_job', 'ohex2_Never_worked', 'ohex2_Private', 'ohex2_Self-employed', 'ohex2_children', 'ohex3_Rural', 'ohex3_Urban', 'ohex4_Unknown',</pre> |
| In [54]: | <pre>'ohe_x4_formerly smoked', 'ohe_x4_never smoked', 'ohe_x4_smokes', 'age', 'hypertension', 'heart_disease', 'avg_glucose_level', 'bmi'] x_train_hyp = np.array(x_train['hypertension']).reshape((-1,1)) x_cv_hyp = np.array(x_cv['hypertension']).reshape((-1,1))</pre> |
| | <pre>x_test_hyp = np.array(x_test['hypertension']).reshape((-1,1)) print('After Vectorization') print(x_train_hyp.shape, y_train.shape) print(x_cv_hyp.shape, y_cv.shape) print(x_test_hyp.shape, y_test.shape) After Vectorization (6216, 1) (6216,) (817, 1) (817,) (1021, 1) (1021,)</pre> |
| In [55]: | <pre>x_train_hd = np.array(x_train['heart_disease']).reshape((-1,1)) x_cv_hd = np.array(x_cv['heart_disease']).reshape((-1,1)) x_test_hd = np.array(x_test['heart_disease']).reshape((-1,1)) print('After Vectorization') print(x_train_hd.shape, y_train.shape) print(x_cv_hd.shape, y_cv.shape) print(x_test_hd.shape, y_test.shape)</pre> After Vectorization |
| In [56]: | <pre>(6216, 1) (6216,) (817, 1) (817,) (1021, 1) (1021,) std = ColumnTransformer([('norm', MinMaxScaler(), ['age', 'avg_glucose_level', 'bmi'])], remainder='drop') std.fit(x_train) print(x_train.shape, y_train.shape) x_train_std = std.transform(x_train) x_cv_std = std.transform(x_cv) x test std = std.transform(x test)</pre> |
| | <pre>print('After Vectorization') print(x_train_std.shape, y_train.shape) print(x_cv_std.shape, y_cv.shape) print(x_test_std.shape, y_test.shape) (6216, 10) (6216,) After Vectorization (6216, 3) (6216,) (817, 3) (817,) (1021, 3) (1021,)</pre> |
| In [57]: | <pre>x_tr = np.hstack((x_train_one.astype(np.float), x_train_nyp.astype(np.float), x_train_nd.astype(np.float), x_cv = np.hstack((x_cv_ohe.astype(np.float), x_cv_hyp.astype(np.float), x_cv_hd.astype(np.float), x_test_hyp.astype(np.float), x_test_hd.astype(np.float), x_t print("Final Data Matrix Shape is") print(x_tr.shape,y_train.shape) print(x_cv.shape,y_cv.shape)</pre> |
| In [58]: | <pre>print(x_te.shape, y_test.shape) Final Data Matrix Shape is (6216, 21) (6216,) (817, 21) (817,) (1021, 21) (1021,) def cnf_matrix(true_y, pred_y): cf_matrix = confusion_matrix(y_test, predicted_y) print('-'*40, 'Confusion Matrix', '-'*40) group counts = ['{0:0.0f}'.format(value) for value in cf matrix.flatten()]</pre> |
| | <pre>group_percentages = ['{0:.2%}'.format(value) for value in cf_matrix.flatten()/np.sum(cf_matrix)] labels = [f'{vl}\n{v2}\n' for v1, v2 in zip(group_counts,group_percentages)] labels = np.asarray(labels).reshape(2,2) sns.heatmap(cf_matrix, annot=labels, fmt='', cmap="YlGnBu") plt.xlabel('Predicted Class') plt.ylabel('Original Class') plt.show() # Precision Matrix pc_matrix = (cf_matrix/cf_matrix.sum(axis=0)) print("-"*40, "Precision matrix (Columm Sum=1)", "-"*40)</pre> |
| | <pre>sns.heatmap(pc_matrix, annot=True, cmap="YlGnBu", fmt=".3f", xticklabels=[0,1], yticklabels=[0,1]) plt.xlabel('Predicted Class') plt.ylabel('Original Class') plt.show() # Recall Matrix rl_matrix =(((cf_matrix.T)/(cf_matrix.sum(axis=1))).T) print("-"*40, "Recall matrix (Row sum=1)", "-"*40) sns.heatmap(rl_matrix, annot=True, cmap="YlGnBu", fmt=".3f", xticklabels=[0,1], yticklabels=[0,1]) plt.xlabel('Predicted Class') plt.ylabel('Original Class')</pre> |
| In [59]: | Random Model and its Performance test_data_len = x_test.shape[0] cv_data_len = x_cv.shape[0] # we create a output array that has exactly same size as the CV data cv_predicted_y = np.zeros((cv_data_len,2)) for i in range(cv_data_len): |
| | <pre>rand_probs = np.random.rand(1,2) cv_predicted_y[i] = ((rand_probs/sum(sum(rand_probs)))[0]) # Test-Set error. # We create a output array that has exactly same as the test data test_predicted_y = np.zeros((test_data_len,2)) for i in range(test_data_len): rand_probs = np.random.rand(1,2) test_predicted_y[i] = ((rand_probs/sum(sum(rand_probs)))[0]) predicted_y = np.argmax(test_predicted_y, axis=1) predicted_cv = np.argmax(cv_predicted_y, axis=1)</pre> |
| | <pre>ll_rm_cv = log_loss(y_cv,cv_predicted_y, eps=le-15) ac_rm_cv = accuracy_score(y_cv, predicted_cv) ll_rm_te = log_loss(y_test,test_predicted_y, eps=le-15) ac_rm_te = accuracy_score(y_test, predicted_y) print("Log loss on Cross Validation Data using Random Model",ll_rm_cv) print("Log loss on Test Data using Random Model",ll_rm_te) print('Accuracy on Cross Validation using Random Model', ac_rm_cv) print('Accuracy on Test Data using Random Model', ac_rm_cv)</pre> |
| | cnf_matrix(y_test, predicted_y) Log loss on Cross Validation Data using Random Model 0.9264253972091854 Log loss on Test Data using Random Model 0.9332675901969544 Accuracy on Cross Validation using Random Model 0.4614443084455324 Accuracy on Test Data using Random Model 0.47992164544564153 |
| | - 400 - 471 46.13% - 400 - 300 - 300 - 200 - 100 |
| | O Predicted Class |
| | - 0.6 - 0.4 - 0.2 O Predicted Class Recall matrix (Row sum=1) |
| | 0 0.485 0.515 - 0.55 - 0.50 - 0.45 |
| | O Predicted Class Logistic Regression Hyperparameter Tuning |
| <pre>In [60]: Out[60]:</pre> | <pre>alpha = [10 ** x for x in range(-6, 4)] params = {'alpha':alpha} clf1 = SGDClassifier(loss='log', n_jobs=-1, random_state=42) r_search = RandomizedSearchCV(clf1, param_distributions=params, return_train_score=True, random_state=42) r_search.fit(x_tr, y_train) RandomizedSearchCV(estimator=SGDClassifier(loss='log', n_jobs=-1,</pre> |
| In [61]: In [62]: | random_state=42, return_train_score=True) print(f'The best hyperparameter values is {r_search.best_params_} at which the score is {r_search.best_score the best hyperparameter values is {'alpha': 0.001} at which the score is 0.7689837365775675 Training the model clf1 = SGDClassifier(loss='log', n_jobs=-1, random_state=42, **r_search.best_params_) |
| Out[62]: In [63]: | <pre>clf1.fit(x_tr, y_train) cal_clf1 = CalibratedClassifierCV(clf1, cv='prefit') cal_clf1.fit(x_tr, y_train) CalibratedClassifierCV(base_estimator=SGDClassifier(alpha=0.001, loss='log',</pre> |
| In [64]: | <pre>y_prob_cv = cal_clf1.predict_proba(x_cv) y_pred = cal_clf1.predict(x_te) y_prob = cal_clf1.predict_proba(x_te) Performance of the model ll_lg_cv = log_loss(y_cv, y_prob_cv, eps=le-15) ac_lg_cv = accuracy_score(y_cv, y_pred_cv) ll_lg_te = log_loss(y_test, y_prob, eps=le-15) ac_lg_te = accuracy_score(y_test, y_pred_v) ac_lg_te = accuracy_score(y_test, y_pred_v)</pre> |
| | <pre>ac_lg_te = accuracy_score(y_test, y_pred) print("Log loss on Cross Validation Data using Logistic Regression", ll_lg_cv) print("Log loss on Test Data using Logistic Regression", ll_lg_te) print('Accuracy on Cross Validation using Logistic Regression', ac_lg_cv) print('Accuracy on Test Data using Logistic Regression', ac_lg_te) cnf_matrix(y_test, y_pred) Log loss on Cross Validation Data using Logistic Regression 0.5125195612125583 Log loss on Test Data using Logistic Regression 0.5231360585054503</pre> |
| | Accuracy on Cross Validation using Logistic Regression 0.7490820073439413 Accuracy on Test Data using Logistic Regression 0.732615083251714 |
| | - 200 - 31 3.04% |
| | - 0.8 - 0.6 - 0.4 - 0.62 - 0.062 |
| | 0 1 Predicted Class |
| | - 0.50 - 0.620 0.380 - 0.45 - 0.40 Predicted Class |
| In [65]: | <pre>Feature Importance importance = clf1.coef_ # summarize feature importance for i,v in enumerate(importance[0]): print(f'Feature: {i}, Score: {v}') plt.figure(figsize=(20,7)) sns.barplot(x=[x for x in range(importance.shape[1])], y=importance[0]).set xticklabels(features, rotation=</pre> |
| | Feature: 0, Score: 0.08744457495307384 Feature: 1, Score: 0.08111951641250333 Feature: 2, Score: -0.018148049134373182 Feature: 3, Score: -0.017645247504174698 Feature: 4, Score: 0.16806128973537904 Feature: 5, Score: -0.264252568149695 Feature: 6, Score: -0.08060563419806256 Feature: 7, Score: 0.2271032318359398 Feature: 8, Score: -0.2002913243679036 Feature: 9, Score: 0.4684623371109256 |
| | Feature: 10, Score: 0.06417623241019317 Feature: 11, Score: 0.08623980982100894 Feature: 12, Score: -0.02709757925860014 Feature: 13, Score: 0.17847072939278436 Feature: 14, Score: -0.0979924720277727 Feature: 15, Score: 0.0970353641247913 Feature: 16, Score: 0.4312492605722929 Feature: 17, Score: 0.5463021567882967 Feature: 18, Score: 5.479479894677717 Feature: 19, Score: 0.595938424235832 Feature: 20, Score: -0.056844716975492406 |
| | 3 |
| | dre_x0_Female dre_x0_Male dre_x0_Male dre_x1_No dre_x2_Govt_job dre_x2_Private dre_x2_Private dre_x2_Self-employed dre_x2_Self-employed dre_x3_Rural dre_x3_Rural dre_x4_Unknown dre_x4_Unknown dre_x4_chidren dre_x4_smokkas age age hypertension frant_diseasee frant_diseasee bran_diseasee bran_diseasee frant_diseasee frant_diseasee frant_diseasee |
| In [66]: | Support Vector Machines Hyperparameter Tuning |
| Out[66]: In [67]: | <pre>clf2 = SGDClassifier(loss='hinge', n_jobs=-1, random_state=42) r_search = RandomizedSearchCV(clf2, param_distributions=params, return_train_score=True, random_state=42) r_search.fit(x_tr, y_train) RandomizedSearchCV(estimator=SGDClassifier(n_jobs=-1, random_state=42),</pre> |
| In [68]: | Training the model clf2 = SGDClassifier(loss='hinge', n_jobs=-1, random_state=42, **r_search.best_params_) clf2.fit(x_tr, y_train) cal_clf2 = CalibratedClassifierCV(clf2, cv='prefit') cal_clf2.fit(x_tr, y_train) |
| Out[68]: In [69]: | <pre>CalibratedClassifierCV(base_estimator=SGDClassifier(n_jobs=-1, random_state=42),</pre> |
| In [70]: | <pre>ll_svm_cv = log_loss(y_cv, y_prob_cv, eps=1e-15) ac_svm_cv = accuracy_score(y_cv, y_pred_cv) ll_svm_te = log_loss(y_test, y_prob, eps=1e-15) ac_svm_te = accuracy_score(y_test, y_pred) print("Log loss on Cross Validation Data using SVM",ll_svm_cv) print("Log loss on Test Data using SVM",ll_svm_te) print('Accuracy on Cross Validation using SVM', ac_svm_cv) print('Accuracy on Test Data using SVM', ac_svm_te)</pre> |
| | Cnf_matrix(y_test, y_pred) Log loss on Cross Validation Data using SVM 0.5183016042379512 Log loss on Test Data using SVM 0.5358896940741728 Accuracy on Cross Validation using SVM 0.7429620563035496 Accuracy on Test Data using SVM 0.7365328109696376 Confusion Matrix |
| | - 400 - 400 - 300 - 300 - 200 - 100 |
| | Predicted Class 0 0938 0963 -0.6 -0.4 |
| | - 0.062 0.037 - 0.2 O 1 Predicted Class |
| | - 0.60 0.485 0.515 - 0.55 - 0.50 - 0.45 |
| In [71]: | Feature Importance importance = clf2.coef_ # summarize feature importance for i,v in enumerate(importance[0]): |
| | <pre>print(f'Feature: {i}, Score: {v}') plt.figure(figsize=(20,7)) sns.barplot(x=[x for x in range(importance.shape[1])], y=importance[0]).set_xticklabels(features, rotation=plt.show() Feature: 0, Score: 0.891098813947435 Feature: 1, Score: 0.9208021077456798 Feature: 2, Score: 0.0 Feature: 3, Score: 1.009911989140427 Feature: 4, Score: 0.8019889325526858</pre> |
| | Feature: 5, Score: -0.0891098813947417 Feature: 6, Score: 0.0 Feature: 7, Score: 0.29703293798247765 Feature: 8, Score: -0.14851646899123905 Feature: 9, Score: 1.7524943340966257 Feature: 10, Score: 0.683175757359692 Feature: 11, Score: 1.128725164333421 Feature: 12, Score: 0.47525270077196574 Feature: 13, Score: 0.4158461131754637 Feature: 14, Score: 0.23762635038598182 Feature: 15, Score: 0.68317577573597056 Feature: 16, Score: -1.3947300287990333e-14 |
| | Feature: 17, Score: 0.6534724635614665 Feature: 18, Score: 5.783585189417587 Feature: 19, Score: 0.27726708668090105 Feature: 20, Score: -0.033352637606561576 |
| | |
| | And glucose jevel |
| <pre>In [72]: Out[72]:</pre> | <pre>alpha = [0.0000001,0.000001,0.00001,0.0001,0.001,0.01,0.1,1,10,50,100] params = {'alpha':alpha} clf3 = MultinomialNB() r_search = RandomizedSearchCV(clf3, param_distributions=params, return_train_score=True, random_state=42) r_search.fit(x_tr, y_train) RandomizedSearchCV(estimator=MultinomialNB(),</pre> |
| In [73]: In [74]: | random_state=42, return_train_score=True) print(f'The best hyperparameter values is {r_search.best_params_} at which the score is {r_search.best_score the best hyperparameter values is {'alpha': 0.01} at which the score is 0.6703707967188602 Training the model clf3 = MultinomialNB(**r_search.best_params_) |
| Out[74]: In [75]: | <pre>clf3.fit(x_tr, y_train) cal_clf3 = CalibratedClassifierCV(clf3, cv='prefit') cal_clf3.fit(x_tr, y_train) CalibratedClassifierCV(base_estimator=MultinomialNB(alpha=0.01), cv='prefit')</pre> |
| In [76]: | Performance of the model |
| | print("Log loss on Cross Validation Data using Naive Bayes",11_nb_cv) print("Log loss on Test Data using Naive Bayes",11_nb_te) print('Accuracy on Cross Validation using Naive Bayes', ac_nb_cv) print('Accuracy on Test Data using Naive Bayes', ac_nb_te) cnf_matrix(y_test, y_pred) Log loss on Cross Validation Data using Naive Bayes 0.6304080630993817 Log loss on Test Data using Naive Bayes 0.5969289826648755 Accuracy on Cross Validation using Naive Bayes 0.5777233782129743 Accuracy on Test Data using Naive Bayes 0.6160626836434868 |
| | |
| | |
| | 0 0.938 0.963 - 0.6 - 0.062 0.037 - 0.2 |
| | Predicted Class |
| | Random Forest using Sklearn |
| In [77]: | Hyperparameter Tuning # Maximum number of levels in tree n_estimators = [int(x) for x in np.linspace(start = 200, stop = 2000, num = 10)] # Number of features to consider at every split max_features = ['auto', 'log2', None] # Maximum number of levels in tree max_depth = [int(x) for x in np.linspace(10, 110, num = 11)] |
| | |
| | <pre>params = {'n_estimators': n_estimators,</pre> |
| Out[77]: | RandomizedSearchCV(estimator=RandomForestClassifier(n_jobs=-1, random_state=42), |
| In [78]: In [79]: | random_state=42, return_train_score=True) print(f'The best hyperparameter values are {r_search.best_params_} at which the score is {r_search.best_score} The best hyperparameter values are {'n_estimators': 1400, 'min_samples_split': 10, 'min_samples_leaf': 1, 'rax_features': 'log2', 'max_depth': 80, 'bootstrap': True} at which the score is 0.9890604103235352 Training the model clf4 = rgb(**r_search.best_params_, n_jobs=-1, random_state=42) clf4.fit(x_tr, y_train) |
| | |
| In [80]: In [81]: | <pre>cv='prefit') y_pred_cv = cal_clf4.predict(x_cv) y_prob_cv = cal_clf4.predict_proba(x_cv) y_pred = cal_clf4.predict(x_te) y_prob = cal_clf4.predict_proba(x_te) Performance of the model ll_rf_cv = log_loss(y_cv, y_prob_cv, eps=1e-15)</pre> |
| .51]: | <pre>ll_rf_cv = log_loss(y_cv, y_prob_cv, eps=1e-15) ac_rf_cv = accuracy_score(y_cv, y_pred_cv) ll_rf_te = log_loss(y_test, y_prob, eps=1e-15) ac_rf_te = accuracy_score(y_test, y_pred) print("Log loss on Cross Validation Data using RF",ll_rf_cv) print("Log loss on Test Data using RF",ll_rf_te) print('Accuracy on Cross Validation using RF', ac_rf_cv) print('Accuracy on Test Data using RF', ac_rf_te) cnf_matrix(y_test, y_pred)</pre> |
| | Log loss on Cross Validation Data using RF 0.3348050164010808 Log loss on Test Data using RF 0.3399874011973987 Accuracy on Cross Validation using RF 0.9424724602203183 Accuracy on Test Data using RF 0.9451518119490695 |
| | - 300 - 31 31 31, 19 1.86% - 100 |
| | Precision matrix (Column Sum=1) |
| | -0.4 -0.2 0 1 Predicted Class |
| | - 0.062 0.037 - 0.2 0 1 Predicted Class |

Loading [MathJax]/extensions/Safe.js

