## 1. Overview

This notebook focuses on building and fine-tuning machine learning models to classify the sentiment of tweets as positive or not. It explores several models, including Logistic Regression, Random Forest, Neural Networks, and XGBoost.

Key processes include:

- · Splitting data into training and test sets.
- Applying weighted metrics (Precision, Recall, F1 Score) to handle class imbalance.
- Hyperparameter tuning using GridSearchCV for optimal performance, with a focus on maximizing precision to reduce false positives, as required by the business case.
- Comparison of model performance to select the best model.
- The final model is saved using pickle for future use.

The notebook concludes that XGBoost is the most suitable model due to its balanced performance and minimal overfitting.

# 2. Import Necessary Libraries

In [1]: 1 # pip install keras\_tuner

```
In [2]:
          1 import pandas as pd
          2 import numpy as np
          3 import seaborn as sns
          4 import matplotlib.pyplot as plt
          5 import tensorflow as tf
          6 import keras_tuner as kt
          7 import xgboost as xgb
          8 import pickle
         9 import warnings
         10 | from sklearn.model_selection import GridSearchCV
         11 | from sklearn.metrics import precision_score, make_scorer, recall_score, f1
         12 from tensorflow.keras.metrics import Precision
         13 from tensorflow.keras.models import Sequential
         14 from tensorflow.keras.layers import Dense, Dropout
         15 from sklearn.ensemble import RandomForestClassifier
         16 from sklearn.metrics import confusion_matrix
         17 | from tensorflow.keras.utils import to_categorical
         18 | from xgboost import XGBClassifier
         19 from sklearn.linear_model import LogisticRegression
         20 from tensorflow.keras.metrics import Accuracy
         21 from tensorflow.keras.optimizers import Adam
         22 from tensorflow.keras.losses import CategoricalCrossentropy
         23 from tensorflow.keras.regularizers import 12
         24 from tensorflow.keras import layers, regularizers
         25
         26 # Delete the warnings
         27 warnings.filterwarnings('ignore')
```

## 3. Define Global Variables

```
In [3]: 1 input_X_train_path = '../data/train_processed.csv'
2 input_X_test_path = '../data/test_processed.csv'
```

## 4. Functions

```
In [4]:
            def plot_confusion_matrix_and_metrics(y_test, y_pred, title='Confusion Mat
          1
          2
                 This function plots a confusion matrix and calculates the weighted F1
          3
          4
          5
                 Parameters:
                 y_test (array-like): True labels
          6
          7
                 y pred (array-like): Predicted labels
          8
                 title (str): Title for the confusion matrix plot
          9
         10
         11
                 tuple: The weighted F1 score, precision score, and recall score
         12
         13
         14
                 # Predefined Labels list
         15
                 labels_list = ["Not Positive emotion", "Positive emotion"]
         16
         17
                 # Generate the confusion matrix
         18
                 conf_matrix = confusion_matrix(y_test, y_pred, labels=[0, 1])
         19
         20
                 # Calculate percentages
         21
                 conf_matrix_percent = conf_matrix.astype('float') / conf_matrix.sum(ax)
         22
         23
                 # Combine the count and the percentage into one annotation
         24
                 labels = [f"{count}\n{percent:.2f}%" for count, percent in zip(conf_ma
         25
                 labels = np.asarray(labels).reshape(2, 2)
         26
         27
                 # Plot the confusion matrix without the color bar
         28
                 plt.figure(figsize=(8, 6))
         29
                 sns.heatmap(conf matrix, annot=labels, fmt="", cmap="Blues", cbar=Fals
         30
                             xticklabels=labels_list,
         31
                             yticklabels=labels_list)
         32
         33
                 plt.xlabel(r'$\bf{Predicted\ labels}$')
         34
                 plt.ylabel(r'$\bf{True\ labels}$')
         35
                 plt.title(title)
         36
                 plt.show()
         37
                 # Calculate weighted precision, recall, and F1 score
         38
         39
                 precision = precision_score(y_test, y_pred, average='weighted')
         40
                 recall = recall_score(y_test, y_pred, average='weighted')
         41
                 f1 = f1_score(y_test, y_pred, average='weighted')
         42
         43
                 # Print metrics
         44
                 print(f"Weighted Precision: {precision:.2f}")
         45
                 print(f"Weighted Recall: {recall:.2f}")
         46
                 print(f"Weighted F1 Score: {f1:.2f}")
         47
         48
                 return f1, precision, recall
```

```
In [5]:
            def precision_results_table(y_train, y_test,
          1
                                         y_pred_train_lr, y_pred_test_lr,
          2
                                         y_pred_train_rf, y_pred_test_rf, y_pred_train_
          3
          4
                                         predicted_classes_train, predicted_classes_tes
          5
                                         y_pred_train_xgb, y_pred_test_xgb, y_pred_trai
                 0.00
          6
          7
                 Function to calculate and return a table with precision scores for tra
          8
                 across different models.
          9
         10
                 Parameters:
         11
                y train: Ground truth labels for the training set
         12
                y_test: Ground truth labels for the test set
         13
                y pred train lr: Predictions for Logistic Regression (train set)
         14
                y_pred_test_lr: Predictions for Logistic Regression (test set)
         15
                y_pred_train_rf: Predictions for Random Forest (train set)
                y_pred_test_rf: Predictions for Random Forest (test set)
         16
                y pred train rf 2: Second set of predictions for Random Forest (train
         17
         18
                y_pred_test_rf_2: Second set of predictions for Random Forest (test set
         19
                 predicted_classes_train: Predictions for Neural Networks (train set)
                 predicted_classes_test: Predictions for Neural Networks (test set)
         20
         21
                y_pred_train_xgb: Predictions for XGBoost (train set)
                y_pred_test_xgb: Predictions for XGBoost (test set)
         22
         23
                y_pred_train_xgb_2: Second set of predictions for XGBoost (train set)
         24
                 y_pred_test_xgb_2: Second set of predictions for XGBoost (test set)
         25
         26
                 Returns:
         27
                 A Pandas DataFrame containing precision scores for both train and test
         28
         29
         30
                 # Calculate precision for Logistic Regression
         31
                 precision_train_lr = precision_score(y_train, y_pred_train_lr, average
                 precision_test_lr = precision_score(y_test, y_pred_test_lr, average='w
         32
         33
         34
                 # Calculate precision for Random Forest (first set of predictions)
         35
                 precision train rf = precision score(y train, y pred train rf, average
         36
                 precision_test_rf = precision_score(y_test, y_pred_test_rf, average='\
         37
                 # Calculate precision for Random Forest (second set of predictions)
         38
         39
                 precision_train_rf_2 = precision_score(y_train, y_pred_train_rf_2, ave
         40
                 precision_test_rf_2 = precision_score(y_test, y_pred_test_rf_2, average)
         41
         42
                 # Calculate precision for Neural Networks
         43
                 precision_train_nn = precision_score(y_train, predicted_classes_train,
         44
                 precision_test_nn = precision_score(y_test, predicted_classes_test, av
         45
         46
                 # Calculate precision for XGBoost (first set of predictions)
         47
                 precision_train_xgb = precision_score(y_train, y_pred_train_xgb, avera
         48
                 precision_test_xgb = precision_score(y_test, y_pred_test_xgb, average=
         49
         50
                 # Calculate precision for XGBoost (second set of predictions)
         51
                 precision_train_xgb_2 = precision_score(y_train, y_pred_train_xgb_2, a
         52
                 precision_test_xgb_2 = precision_score(y_test, y_pred_test_xgb_2, aver
         53
         54
                 # Create a DataFrame to store the precision results
         55
                 results = pd.DataFrame({
```

```
56
            'Model': ['Logistic Regression', 'Random Forest 1', 'Random Forest
            'Precision (Train)': [precision_train_lr, precision_train_rf, prec
57
            'Precision (Test)': [precision_test_lr, precision_test_rf, precisi
58
59
60
       })
61
        # Creating another column to see the difference between the Train's an
62
        results['Difference (Train-Test)'] = results['Precision (Train)'] - re
63
64
65
        return results
```

# 5. Choosing the metric

Taking into consideration the Business case that was defined in the notebook 01\_data\_understanding, we are going to use the Precision score because we consider that the more false positives that we have, the more harmful it will be to the nature of our business because it will affect our analysis that we will do in the future to determine the positive features of the technological products.

## 6. Code

We are going to open both csv files from the notebook 02 data preprocessing

```
In [6]:    1    df_train = pd.read_csv(input_X_train_path)
    2    df_test = pd.read_csv(input_X_test_path)

In [7]:    1    df_train.head()
```

Out[7]:

|   | aapl | aaron | ab  | abacus | abba | abc | aber | ability | able | abnormal | ••• | zms | zombie | zomg | į |
|---|------|-------|-----|--------|------|-----|------|---------|------|----------|-----|-----|--------|------|---|
| 0 | 0.0  | 0.0   | 0.0 | 0.0    | 0.0  | 0.0 | 0.0  | 0.0     | 0.0  | 0.0      |     | 0.0 | 0.0    | 0.0  | _ |
| 1 | 0.0  | 0.0   | 0.0 | 0.0    | 0.0  | 0.0 | 0.0  | 0.0     | 0.0  | 0.0      |     | 0.0 | 0.0    | 0.0  |   |
| 2 | 0.0  | 0.0   | 0.0 | 0.0    | 0.0  | 0.0 | 0.0  | 0.0     | 0.0  | 0.0      |     | 0.0 | 0.0    | 0.0  |   |
| 3 | 0.0  | 0.0   | 0.0 | 0.0    | 0.0  | 0.0 | 0.0  | 0.0     | 0.0  | 0.0      |     | 0.0 | 0.0    | 0.0  |   |
| 4 | 0.0  | 0.0   | 0.0 | 0.0    | 0.0  | 0.0 | 0.0  | 0.0     | 0.0  | 0.0      |     | 0.0 | 0.0    | 0.0  |   |

5 rows × 5921 columns

```
In [8]: 1 df_test.head()
```

#### Out[8]:

|   | aapl | aaron | ab  | abacus | abba | abc | aber | ability | able     | abnormal | <br>zms | zombie | zor |
|---|------|-------|-----|--------|------|-----|------|---------|----------|----------|---------|--------|-----|
| 0 | 0.0  | 0.0   | 0.0 | 0.0    | 0.0  | 0.0 | 0.0  | 0.0     | 0.379029 | 0.0      | <br>0.0 | 0.0    | (   |
| 1 | 0.0  | 0.0   | 0.0 | 0.0    | 0.0  | 0.0 | 0.0  | 0.0     | 0.000000 | 0.0      | <br>0.0 | 0.0    | (   |
| 2 | 0.0  | 0.0   | 0.0 | 0.0    | 0.0  | 0.0 | 0.0  | 0.0     | 0.000000 | 0.0      | <br>0.0 | 0.0    | (   |
| 3 | 0.0  | 0.0   | 0.0 | 0.0    | 0.0  | 0.0 | 0.0  | 0.0     | 0.000000 | 0.0      | <br>0.0 | 0.0    | (   |
| 4 | 0.0  | 0.0   | 0.0 | 0.0    | 0.0  | 0.0 | 0.0  | 0.0     | 0.000000 | 0.0      | <br>0.0 | 0.0    | (   |

5 rows × 5921 columns

Let's do the separation between X\_train, y\_train, X\_test, y\_test

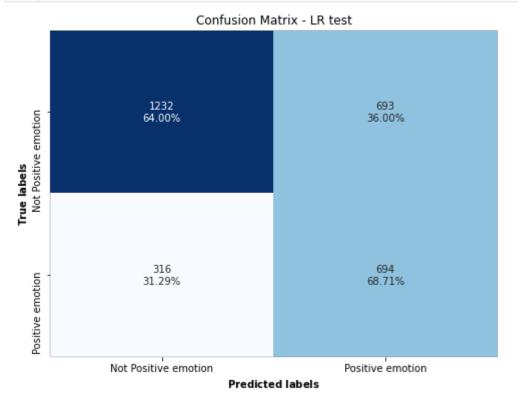
We will now proceed to train different models

### 6.1 LR

```
In [10]:
           1 | # Initialize the Multinomial Logistic Regression model
           2 | lr = LogisticRegression(solver='liblinear', random_state=12)
           3
           4
             # Fit the model on the training data
           5 lr.fit(X_train, y_train)
             # Make predictions on the test data
             y_pred_proba_test_lr = lr.predict_proba(X_test)[:, 1]
           8
           9
          # Let's apply a threshold to the probabilities of y_pred_proba_test_lr to
             y_pred_test_lr = np.where(y_pred_proba_test_lr >= 0.34, 1, 0)
          11
          12
          13 # Make predictions on the training data to check for overfitting
          14 | y_pred_proba_train_lr = lr.predict_proba(X_train)[:, 1]
          15
          16 # Let's apply a threshold to the probabilities of y_pred_proba_train_lr to
             y_pred_train_lr = np.where(y_pred_proba_train_lr >= 0.34, 1, 0)
```

Let's look at the confusion matrix

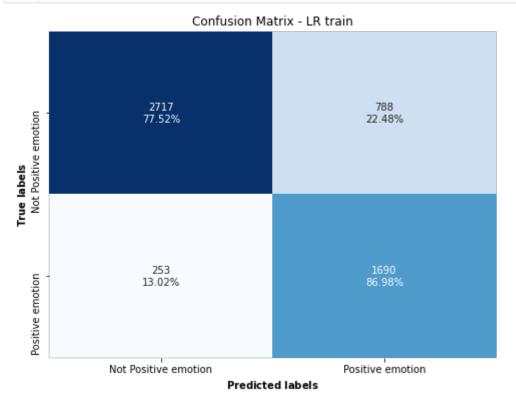
In [11]: 1 plot\_confusion\_matrix\_and\_metrics(y\_test, y\_pred\_test\_lr, title='Confusion



Weighted Precision: 0.69 Weighted Recall: 0.66 Weighted F1 Score: 0.66

Let's look at the confusion matrix of the train dataset to check for overfitting

In [12]: 1 plot\_confusion\_matrix\_and\_metrics(y\_train, y\_pred\_train\_lr, title='Confusi

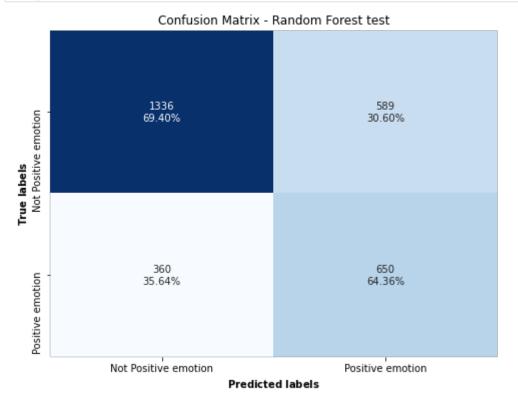


Weighted Precision: 0.83 Weighted Recall: 0.81 Weighted F1 Score: 0.81

As can be seen. Here the overfitting is very low when we look at the different F1-Scores of the test and train dataset.

### 6.2 Random Forest

In [14]: 1 plot\_confusion\_matrix\_and\_metrics(y\_test, y\_pred\_test\_rf, title='Confusion

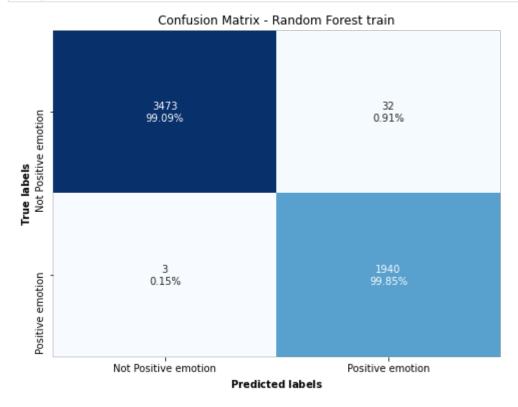


Weighted Precision: 0.70 Weighted Recall: 0.68 Weighted F1 Score: 0.68

We are going to check the level of overfitting in the Random Forest Model

```
In [15]: 1 # Let's do the predict of X_train
2 y_pred_proba_train_rf = rf.predict_proba(X_train)[:,1]
3
4 # Let's apply a threshold to the probabilities of y_pred_proba_train_rf to
5 y_pred_train_rf = np.where(y_pred_proba_train_rf >= 0.34, 1, 0)
```

In [16]: 1 plot\_confusion\_matrix\_and\_metrics(y\_train, y\_pred\_train\_rf, title='Confusi



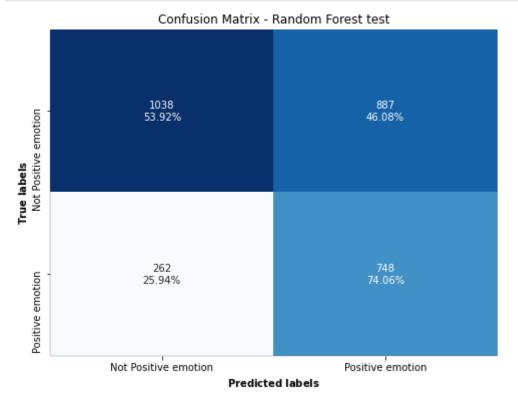
Weighted Precision: 0.99 Weighted Recall: 0.99 Weighted F1 Score: 0.99

As we can see, there is a very significant overfitting as the F1 score of the train dataset is 0.99 whereas the F1 score of the test dataset is 0.63

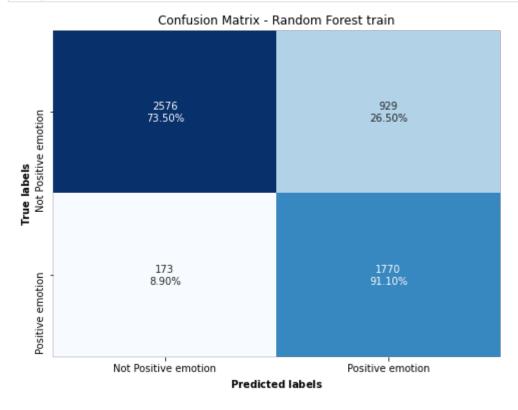
We are now going to do another Random Forest model to try to eliminate the overfitting.

Let's take a look at the overfitting again

In [18]: 1 plot\_confusion\_matrix\_and\_metrics(y\_test, y\_pred\_test\_rf\_2, title='Confusi



Weighted Precision: 0.68 Weighted Recall: 0.61 Weighted F1 Score: 0.62



Weighted Precision: 0.84 Weighted Recall: 0.80 Weighted F1 Score: 0.80

We have been able to mitigate the overfitting, however the results are not satisfactory and so we decide to not use this model from now onwards.

#### 6.3 Neural Networks

```
In [20]:
           1 # Define the neural network model
           2 model = Sequential()
           4 # Adding the input layer and the first hidden layer with dropout
           5 model.add(Dense(units=128, input_dim=X_train.shape[1], activation='relu'))
             model.add(Dropout(rate=0.5)) # Dropout with 50% rate
           7
           8 # Adding the second hidden layer with dropout
           9
             model.add(Dense(units=64, activation='relu'))
             model.add(Dropout(rate=0.5)) # Dropout with 50% rate
          10
          11
          12 # Adding the third hidden Layer with dropout
          13
             model.add(Dense(units=32, activation='relu'))
          14
             model.add(Dropout(rate=0.5)) # Dropout with 50% rate
          15
          16 # Adding the output layer
          17
             model.add(Dense(units=2, activation='softmax'))
          18
          19 # Compile the model
          20 model.compile(optimizer='adam', loss='categorical_crossentropy', metrics=[
```

```
In [21]:
          1 # Training the model
          2
          3 # Convert to NumPy arrays
          4 | X_train_np = X_train.to_numpy() # Convert features to a NumPy array
          5 y_train_np = to_categorical(y_train.to_numpy()) # Convert labels to a one
          7 # Doing the same conversion to the test data
          8 X_test_np = X_test.to_numpy()
          9 | y_test_np = to_categorical(y_test.to_numpy())
         10
         11 # Doing the fit
         12 model.fit(
                            # Input data (features)
# Target data (one-hot encoded labels)
         13
                X train np,
                y_train_np,
         14
                               # Number of times the model will see the entire data
                epochs=10,
         15
                batch_size=64,
                               # Number of samples per gradient update
         16
                validation_data=(X_test_np, y_test_np) # Validation data (optional)
         17
         18 )
        Epoch 1/10
        86/86 [============= ] - 1s 8ms/step - loss: 0.6545 - precisi
        on: 0.6360 - val_loss: 0.6241 - val_precision: 0.6559
        Epoch 2/10
        86/86 [============= ] - 0s 5ms/step - loss: 0.6000 - precisi
        on: 0.6529 - val_loss: 0.5797 - val_precision: 0.7077
        Epoch 3/10
        86/86 [============== ] - 0s 5ms/step - loss: 0.5007 - precisi
        on: 0.7599 - val loss: 0.5814 - val precision: 0.7128
        Epoch 4/10
        86/86 [============ ] - 0s 5ms/step - loss: 0.3901 - precisi
        on: 0.8489 - val_loss: 0.6304 - val_precision: 0.7080
        Epoch 5/10
        86/86 [============== ] - 0s 5ms/step - loss: 0.3134 - precisi
        on: 0.8798 - val loss: 0.6894 - val precision: 0.6906
        86/86 [============= ] - 0s 5ms/step - loss: 0.2550 - precisi
        on: 0.9099 - val_loss: 0.8006 - val_precision: 0.7039
        86/86 [================ ] - 0s 5ms/step - loss: 0.2178 - precisi
        on: 0.9211 - val loss: 0.8458 - val precision: 0.7015
        Epoch 8/10
        86/86 [============= ] - 0s 5ms/step - loss: 0.2035 - precisi
        on: 0.9269 - val loss: 0.8625 - val precision: 0.7002
        Epoch 9/10
        86/86 [============= ] - 0s 5ms/step - loss: 0.1763 - precisi
        on: 0.9325 - val_loss: 0.9105 - val_precision: 0.7056
        Epoch 10/10
        86/86 [============= ] - 0s 5ms/step - loss: 0.1734 - precisi
```

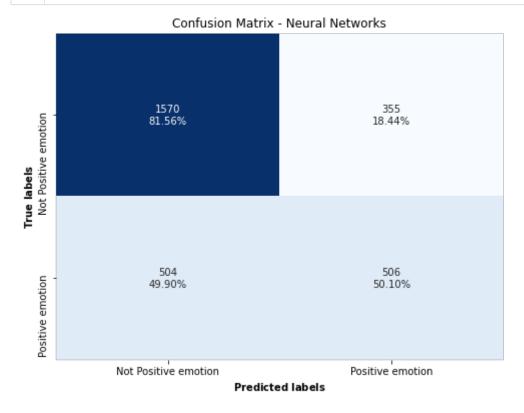
Out[21]: <keras.callbacks.History at 0x1aeffb29f10>

14 de 44 23/09/2024, 17:46

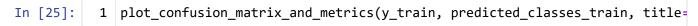
on: 0.9341 - val\_loss: 0.9359 - val\_precision: 0.7073

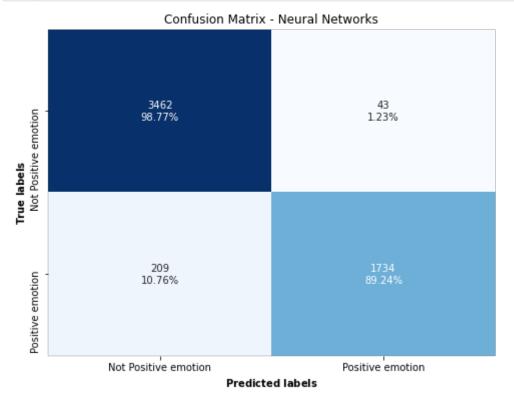
```
In [22]: 1 # Make predictions
2 predictions_test = model.predict(X_test_np)
3
4 # Since the model outputs probabilities, we want to convert these to class
5 # Find the index of the maximum probability for each sample, which corresp
6 predicted_classes_test = np.argmax(predictions_test, axis=1)
```

In [23]: 1 plot\_confusion\_matrix\_and\_metrics(y\_test, predicted\_classes\_test, title='(



Weighted Precision: 0.70 Weighted Recall: 0.71 Weighted F1 Score: 0.70



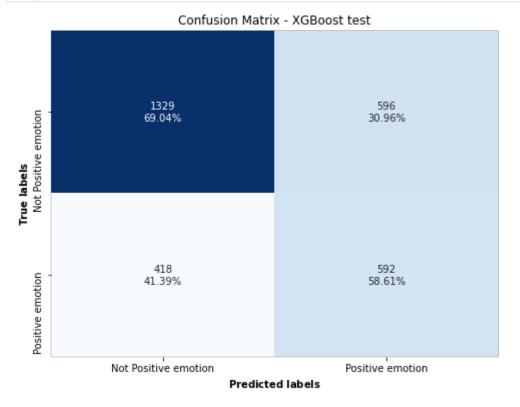


Weighted Precision: 0.95 Weighted Recall: 0.95 Weighted F1 Score: 0.95

Based on the metrics that are printed by the neural network, we can see there is some overfitting but not too exagerated. As we iterate over the model, we will proceed to mitigate the overfitting.

## 6.4 Xgboost

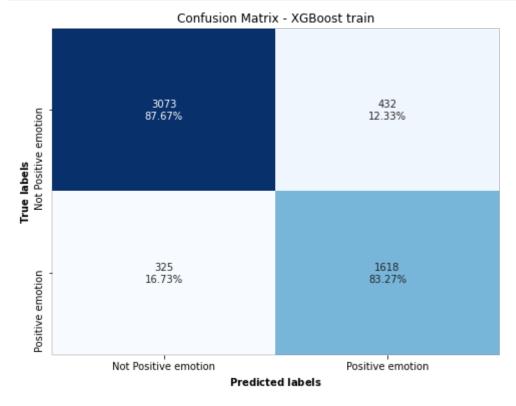
In [27]: 1 plot\_confusion\_matrix\_and\_metrics(y\_test, y\_pred\_test\_xgb, title='Confusion\_matrix\_and\_metrics(y\_test, y\_pred\_test\_xgb, title='Confusion\_matrix\_and\_metrics(y\_test, y\_pred\_test\_xgb, title='Confusion\_matrix\_and\_metrics(y\_test, y\_pred\_test\_xgb, title='Confusion\_matrix\_and\_metrics(y\_test, y\_pred\_test\_xgb, title='Confusion\_matrix\_and\_metrics(y\_test, y\_pred\_test\_xgb, title='Confusion\_matrix\_and\_metrics(y\_test, y\_pred\_test\_xgb, title='Confusion\_matrix\_and\_metrics(y\_test\_xgb, y\_pred\_test\_xgb, title='Confusion\_matrix\_and\_metrics(y\_test\_xgb, y\_pred\_test\_xgb, title='Confusion\_matrix\_and\_metrics(y\_test\_xgb, y\_pred\_test\_xgb, title='Confusion\_matrix\_and\_metrics(y\_test\_xgb, y\_pred\_test\_xgb, y\_



Weighted Precision: 0.67 Weighted Recall: 0.65 Weighted F1 Score: 0.66

We are going to check the level of overfitting in the XGBoost

```
In [28]: 1 # Let's do the predict of X_train
2 y_pred_proba_train_xgb = xgb.predict_proba(X_train)[:,1]
3
4 # Let's apply a threshold to the probabilities of y_pred_proba_train_xgb t
5 y_pred_train_xgb = np.where(y_pred_proba_train_xgb >= 0.34, 1, 0)
6
7 plot_confusion_matrix_and_metrics(y_train, y_pred_train_xgb, title='Confus
```

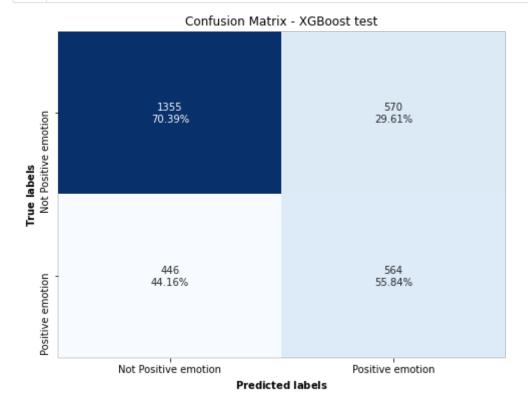


Weighted Precision: 0.86 Weighted Recall: 0.86 Weighted F1 Score: 0.86

As we can see the overfitting is high for XGBoost judging the F1-scores of the train and test datasets

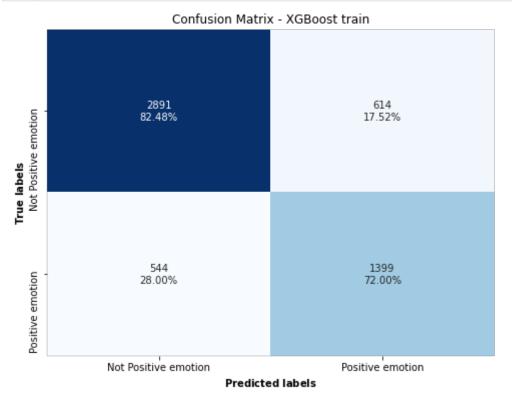
We are now going to create another XGBoost model to try to reduce the overfitting

In [30]: 1 plot\_confusion\_matrix\_and\_metrics(y\_test, y\_pred\_test\_xgb\_2, title='Confus



Weighted Precision: 0.66 Weighted Recall: 0.65 Weighted F1 Score: 0.66

Let's look at the overfitting now



Weighted Precision: 0.79 Weighted Recall: 0.79 Weighted F1 Score: 0.79

## 6.5 Metric comparison

#### Out[32]:

|   | Model               | Precision (Train) | Precision (Test) | Difference (Train-Test) |
|---|---------------------|-------------------|------------------|-------------------------|
| 0 | Logistic Regression | 0.831783          | 0.694176         | 0.137608                |
| 1 | Random Forest 1     | 0.993657          | 0.697191         | 0.296467                |
| 2 | Random Forest 2     | 0.836755          | 0.681126         | 0.155628                |
| 3 | Neural Networks     | 0.954742          | 0.698730         | 0.256011                |
| 4 | XGBoost 1           | 0.863310          | 0.670429         | 0.192881                |
| 5 | XGBoost 2           | 0.789329          | 0.664607         | 0.124722                |

It seems that the best models when considering the Train's and Test's Precision are XGBoost, Logistic Regression and the Random Forest

## 6.6 Fine-Tunning

Please note that we have commented the codes of the hyper-tunning for the different models given that their times of execution are too long. We have added the code of the hyper-tunning with the best parameters already for every model.

#### 6.6.1 XGBoost

Given the nature of our business case, we decide that the metric we wish to optimize is the precision. The reason being is that our business intends to deduce from the tweets, that we've classified as having a positive feeling, the features of the technological products that bring happy emotions.

The more false positives that we have, the more harmful it will be to the nature of our business because it will affect our analysis that we will do in the future to determine the positive features of the technological products. Thus, the metric we want to optimize is the precision to reduce our false positives.

Nonetheless, we will also look at the fine-tunning focusing on optimizing recall and the f1-score

Let's do a fine-tunning focusing on optimizing precision

```
In [33]:
           1 # # Define the parameter grid for XGBoost
           2  # param_grid = {
           3 #
                    'max_depth': [3, 7, 10], # Maximum depth of a tree
           4
                    'n_estimators': [100, 150], # Number of trees
             #
                    'colsample_bytree': [0.8, 1.0], # Fraction of features used for ead
                    'reg_lambda': [1, 2] # L2 regularization term
           6 #
           7
             # }
           Я
           9 # # Create the XGBoost model
          10 # xgb_model = XGBClassifier(use_label_encoder=False, eval_metric='logloss'
          11
          12 | # # Define the custom weighted precision scoring function
          13 # precision_scorer = make_scorer(precision_score, average='weighted')
          14
          15 # # Initialize GridSearchCV
          16 # grid_search_precision = GridSearchCV(estimator=xgb_model, param_grid=par
                                           scoring=precision scorer, cv=3, verbose=1, n
          17 | #
          18
          19 # # Fit the grid search to the training data
          20 | # grid_search_precision.fit(X_train, y_train)
          21
             # # Get the best model from the grid search
             # best_model_xgb_precision = grid_search_precision.best_estimator_
          23
          24
          25 # # Make predictions on the train set (probabilities)
          26
             # y_pred_proba_train_xgb_precision = best_model_xgb_precision.predict_prob
          27
          28
             # # Apply custom threshold to convert probabilities into binary prediction
             # y pred_train_xqb_tuned_precision = np.where(y pred_proba_train_xqb_preci
          29
          30
          31 # # Make predictions on the test set (probabilities)
          32 # y_pred_proba_test_xgb_precision = best_model_xgb_precision.predict_proba
          33
          34 # # Apply custom threshold to convert probabilities into binary prediction
          35
             # y_pred_test_xqb_tuned_precision = np.where(y_pred_proba_test_xqb_precisi
          36
          37 # # Evaluate weighted precision on the test set using the custom threshold
          38  # precision_test = precision_score(y_test, y_pred_test_xqb_tuned_precision
             # print(f"Weighted Precision on test set: {precision_test:.4f}")
          40
          41 # # Display the best parameters found by the grid search
             # print(f"Best parameters found by GridSearchCV: {grid_search_precision.be
          42
          43
```

After running the Gridsearch optimizing the precision metric, the best parameters that resulted where:

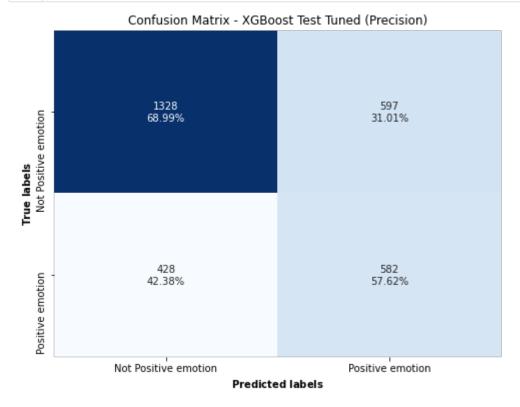
```
Fitting 3 folds for each of 24 candidates, totalling 72 fits
Weighted Precision on test set: 0.6659
Best parameters found by GridSearchCV: {'colsample_bytree': 0.8, 'max_depth': 3, 'n_estimators': 100, 'reg_lambda': 2}
```

```
In [34]:
           1 # Define the parameter grid for XGBoost
           2 param_grid = {
                  'max_depth': [3], # Maximum depth of a tree
           3
           4
                  'n_estimators': [100], # Number of trees
                  'colsample_bytree': [0.8], # Fraction of features used for each tree
           5
                  'reg_lambda': [2] # L2 regularization term
           6
           7 }
           8
           9 # Create the XGBoost model
          10 | xgb_model = XGBClassifier(use_label_encoder=False, eval_metric='logloss')
          11
          12 # Define the custom weighted precision scoring function
          13 precision_scorer = make_scorer(precision_score, average='weighted')
          14
          15 # Initialize GridSearchCV
          16 | grid_search_precision = GridSearchCV(estimator=xgb_model, param_grid=param
                                        scoring=precision_scorer, cv=3, verbose=1, n_jd
          17
          18
          19 # Fit the grid search to the training data
          20 grid_search_precision.fit(X_train, y_train)
          21
          22 # Get the best model from the grid search
             best_model_xgb_precision = grid_search_precision.best_estimator_
          23
          24
          25 # Make predictions on the train set (probabilities)
          26
             y_pred_proba_train_xgb_precision = best_model_xgb_precision.predict_proba(
          27
          28
             # Apply custom threshold to convert probabilities into binary predictions
             y_pred_train_xgb_tuned_precision = np.where(y_pred_proba_train_xgb_precisi
          29
          30
          31 # Make predictions on the test set (probabilities)
             y_pred_proba_test_xgb_precision = best_model_xgb_precision.predict_proba()
          33
          34 # Apply custom threshold to convert probabilities into binary predictions
          35
             y_pred_test_xgb_tuned_precision = np.where(y_pred_proba_test_xgb_precision
          36
          37 # Evaluate weighted precision on the test set using the custom threshold
          38
             precision_test = precision_score(y_test, y_pred_test_xgb_tuned_precision,
             print(f"Weighted Precision on test set: {precision_test:.4f}")
          40
          41 # Display the best parameters found by the grid search
          42 print(f"Best parameters found by GridSearchCV: {grid_search_precision.best
          43
```

```
Fitting 3 folds for each of 1 candidates, totalling 3 fits Weighted Precision on test set: 0.6659

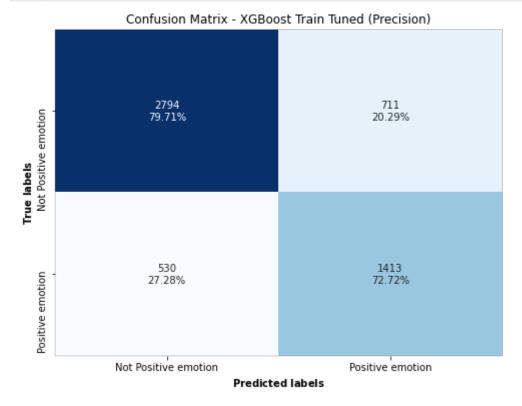
Best parameters found by GridSearchCV: {'colsample_bytree': 0.8, 'max_depth': 3, 'n_estimators': 100, 'reg_lambda': 2}
```

In [35]: 1 plot\_confusion\_matrix\_and\_metrics(y\_test, y\_pred\_test\_xgb\_tuned\_precision,



Weighted Precision: 0.67 Weighted Recall: 0.65 Weighted F1 Score: 0.66

In [36]: 1 plot\_confusion\_matrix\_and\_metrics(y\_train, y\_pred\_train\_xgb\_tuned\_precisic



Weighted Precision: 0.78 Weighted Recall: 0.77 Weighted F1 Score: 0.77

We are going to look out for different metric scores to see what the metrics turn out being:

F1-Score

```
In [37]:
           1 # # Define the parameter grid for XGBoost
           2
             # param_grid = {
           3 #
                    'max_depth': [3, 7, 10], # Maximum depth of a tree
           4
                    'n_estimators': [100, 150], # Number of trees
             #
                    'colsample_bytree': [0.8, 1.0], # Fraction of features used for eac
           5
                    'reg_lambda': [1, 2] # L2 regularization term
           6
           7
             # }
           8
           9
             # # Create the XGBoost model
             # xgb_model = XGBClassifier(use_label_encoder=False, eval_metric='logloss
          10
          11
             # # Define the custom weighted F1 scoring function
          12
             # f1_scorer = make_scorer(f1_score, average='weighted')
          13
          14
          15 # # Initialize GridSearchCV
          16 # grid_search_f1 = GridSearchCV(estimator=xqb_model, param_grid=param_grid
          17
                                           scoring=f1 scorer, cv=3, verbose=1, n jobs=-1
          18
          19 # # Fit the grid search to the training data
          20 # grid_search_f1.fit(X_train, y_train)
          21
             # # Get the best model from the grid search
             # best_model_xgb_f1 = grid_search_f1.best_estimator_
          23
          24
          25
             # # Make predictions on the train set (probabilities)
          26
             # y pred proba train xqb f1 = best_model_xqb f1.predict_proba(X train)[:,
          27
          28
             # # Apply custom threshold to convert probabilities into binary prediction
             # y_pred_train_xgb_tuned_f1 = np.where(y_pred_proba_train_xgb_f1 >= 0.34,
          29
          30
          31 # # Evaluate weighted F1-score on the training set using the custom thresh
          32 | # f1_train = f1_score(y_train, y_pred_train_xgb_tuned_f1, average='weighte
             # print(f"Weighted F1-score on training set: {f1_train:.4f}")
          33
          34
          35
             # # Make predictions on the test set (probabilities)
          36
             # y pred proba test_xqb f1 = best_model_xqb f1.predict_proba(X_test)[:, 1]
          37
          38
             # # Apply custom threshold to convert probabilities into binary prediction
             # y_pred_test_xgb_tuned_f1 = np.where(y_pred_proba_test_xgb_f1 >= 0.34, 1,
          40
          41 # # Evaluate weighted F1-score on the test set using the custom threshold
          42 | # f1_test = f1_score(y_test, y_pred_test_xqb_tuned_f1, average='weighted')
          43
             # print(f"Weighted F1-score on test set: {f1_test:.4f}")
          44
             # # Display the best parameters found by the grid search
          45
          46
             # print(f"Best parameters found by GridSearchCV: {grid_search_f1.best_para
          47
```

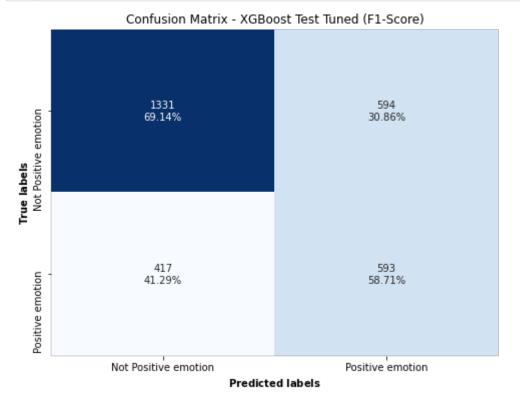
After running the Gridsearch optimizing the f1-score metric, the best parameters that resulted where:

```
Fitting 3 folds for each of 24 candidates, totalling 72 fits
Weighted F1-score on training set: 0.8990
Weighted F1-score on test set: 0.6611
Best parameters found by GridSearchCV: {'colsample_bytree': 0.8, 'max_depth': 7, 'n_estimators': 150, 'reg_lambda': 1}
```

```
In [38]:
           1 # Define the parameter grid for XGBoost
           2 param_grid = {
                  'max_depth': [7], # Maximum depth of a tree
           3
           4
                  'n_estimators': [150], # Number of trees
                  'colsample_bytree': [0.8], # Fraction of features used for each tree
           5
                  'reg_lambda': [1] # L2 regularization term
           6
           7 }
           8
           9 # Create the XGBoost model
          10 | xgb_model = XGBClassifier(use_label_encoder=False, eval_metric='logloss')
          11
          12 # Define the custom weighted F1 scoring function
          13 | f1_scorer = make_scorer(f1_score, average='weighted')
          14
          15 # Initialize GridSearchCV
          16 | grid_search_f1 = GridSearchCV(estimator=xgb_model, param_grid=param_grid,
                                         scoring=f1_scorer, cv=3, verbose=1, n_jobs=-1)
          17
          18
          19 # Fit the grid search to the training data
          20 grid_search_f1.fit(X_train, y_train)
          21
             # Get the best model from the grid search
          23
             best_model_xgb_f1 = grid_search_f1.best_estimator_
          24
          25 # Make predictions on the train set (probabilities)
          26
             y_pred_proba_train_xgb_f1 = best_model_xgb_f1.predict_proba(X_train)[:, 1]
          27
          28 # Apply custom threshold to convert probabilities into binary predictions
             y_pred_train_xgb_tuned_f1 = np.where(y_pred_proba_train_xgb_f1 >= 0.34, 1,
          29
          30
          31 # Evaluate weighted F1-score on the training set using the custom threshol
          32 | f1_train = f1_score(y_train, y_pred_train_xgb_tuned_f1, average='weighted'
          33 print(f"Weighted F1-score on training set: {f1_train:.4f}")
          34
          35 # Make predictions on the test set (probabilities)
          36
             y_pred_proba_test_xgb_f1 = best_model_xgb_f1.predict_proba(X_test)[:, 1]
          37
             # Apply custom threshold to convert probabilities into binary predictions
          38
             y_pred_test_xgb_tuned_f1 = np.where(y_pred_proba_test_xgb_f1 >= 0.34, 1, @
          40
          41 # Evaluate weighted F1-score on the test set using the custom threshold
          42 | f1_test = f1_score(y_test, y_pred_test_xgb_tuned_f1, average='weighted')
          43 print(f"Weighted F1-score on test set: {f1_test:.4f}")
          44
          45 # Display the best parameters found by the grid search
          46 print(f"Best parameters found by GridSearchCV: {grid_search_f1.best_params
          47
         Fitting 3 folds for each of 1 candidates, totalling 3 fits
         Weighted F1-score on training set: 0.8990
```

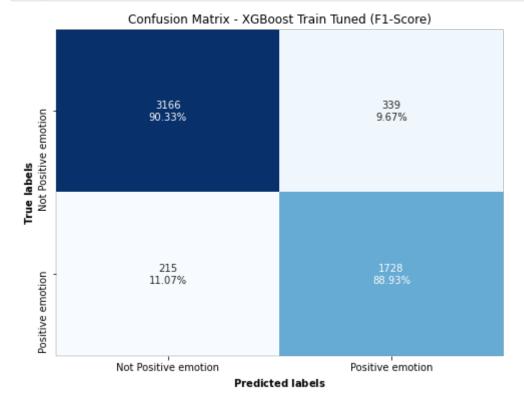
Weighted F1-score on test set: 0.6611
Best parameters found by GridSearchCV: {'colsample\_bytree': 0.8, 'max\_depth':
7, 'n\_estimators': 150, 'reg\_lambda': 1}

In [39]: 1 plot\_confusion\_matrix\_and\_metrics(y\_test, y\_pred\_test\_xgb\_tuned\_f1, title=



Weighted Precision: 0.67 Weighted Recall: 0.66 Weighted F1 Score: 0.66

In [40]: 1 plot\_confusion\_matrix\_and\_metrics(y\_train, y\_pred\_train\_xgb\_tuned\_f1, tit]



Weighted Precision: 0.90 Weighted Recall: 0.90 Weighted F1 Score: 0.90

Recall

```
In [41]:
           1 # # Define the parameter grid for XGBoost
           2  # param_grid = {
                   'max_depth': [3, 7, 10], # Maximum depth of a tree
           3 #
           4 #
                    'n_estimators': [100, 150], # Number of trees
                   'colsample_bytree': [0.8, 1.0], # Fraction of features used for ead
                    'reg_lambda': [1, 2] # L2 regularization term
           7 # }
          8
           9 # # Create the XGBoost model
          10 # xgb_model = XGBClassifier(use_label_encoder=False, eval_metric='logloss'
          11
          12 # # Define the custom weighted recall scoring function
          13 # recall_scorer = make_scorer(recall_score, average='weighted')
          14
          15 # # Initialize GridSearchCV
          16 # grid_search_recall = GridSearchCV(estimator=xgb_model, param_grid=param
                                           scoring=recall_scorer, cv=3, verbose=1, n_job
          17 #
          18
          19 # # Fit the grid search to the training data
          20 # grid_search_recall.fit(X_train, y_train)
          21
          22 | # # Get the best model from the grid search
          23 # best_model_xqb_recall = grid_search_recall.best_estimator_
          24
          25 # # Make predictions on the train set (probabilities)
          26 | # y_pred_proba_train_xgb_recall = best_model_xgb_recall.predict_proba(X_tr
          27
          28 # # Apply custom threshold to convert probabilities into binary prediction
          29 | # y_pred_train_xgb_tuned_recall = np.where(y_pred_proba_train_xgb_recall >
          30
          31 # # Evaluate weighted recall on the training set using the custom threshol
          32  # recall_train = recall_score(y_train, y_pred_train_xgb_tuned_recall, aver
          33 # print(f"Weighted Recall on training set: {recall_train:.4f}")
          34
          35 # # Make predictions on the test set (probabilities)
          36 # y_pred_proba_test_xgb_recall = best_model_xgb_recall.predict_proba(X_tes
          37
          38 # # Apply custom threshold to convert probabilities into binary prediction
          39 # y_pred_test_xgb_tuned_recall = np.where(y_pred_proba_test_xgb_recall >=
          40
          41 | # # Evaluate weighted recall on the test set using the custom threshold
          42  # recall_test = recall_score(y_test, y_pred_test_xgb_tuned_recall, average
          43 | # print(f"Weighted Recall on test set: {recall_test:.4f}")
          44
          45 # # Display the best parameters found by the grid search
          46 | # print(f"Best parameters found by GridSearchCV: {grid_search_recall.best_
          47
```

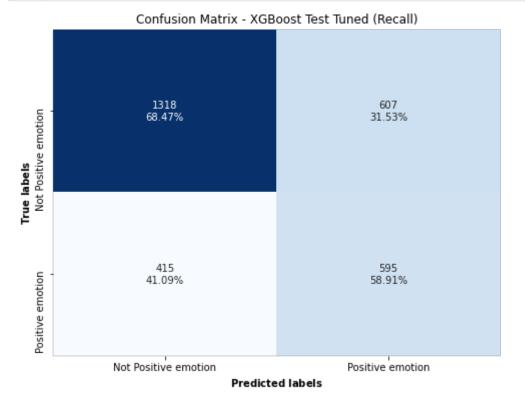
After running the Gridsearch optimizing the recall metric, the best parameters that resulted where:

```
Fitting 3 folds for each of 24 candidates, totalling 72 fits
Weighted Recall on training set: 0.8724
Weighted Recall on test set: 0.6518
Best parameters found by GridSearchCV: {'colsample_bytree': 0.8, 'max_depth': 7, 'n_estimators': 100, 'reg_lambda': 1}
```

```
In [42]:
           1 # Define the parameter grid for XGBoost
           2 param_grid = {
                  'max_depth': [7], # Maximum depth of a tree
           3
           4
                  'n_estimators': [100], # Number of trees
           5
                  'colsample_bytree': [0.8], # Fraction of features used for each tree
                  'reg_lambda': [1] # L2 regularization term
           6
           7 }
           8
           9 # Create the XGBoost model
          10 | xgb_model = XGBClassifier(use_label_encoder=False, eval_metric='logloss')
          11
          12 # Define the custom weighted recall scoring function
          13 recall_scorer = make_scorer(recall_score, average='weighted')
          14
          15 # Initialize GridSearchCV
          16 | grid_search_recall = GridSearchCV(estimator=xgb_model, param_grid=param_gr
          17
                                         scoring=recall_scorer, cv=3, verbose=1, n_jobs=
          18
          19 # Fit the grid search to the training data
          20 grid_search_recall.fit(X_train, y_train)
          21
          22 # Get the best model from the grid search
          23
             best_model_xgb_recall = grid_search_recall.best_estimator_
          24
          25 # Make predictions on the train set (probabilities)
          26
             y_pred_proba_train_xgb_recall = best_model_xgb_recall.predict_proba(X_trai
          27
          28 # Apply custom threshold to convert probabilities into binary predictions
             y_pred_train_xgb_tuned_recall = np.where(y_pred_proba_train_xgb_recall >=
          29
          30
          31 # Evaluate weighted recall on the training set using the custom threshold
          32 recall_train = recall_score(y_train, y_pred_train_xgb_tuned_recall, average
             print(f"Weighted Recall on training set: {recall_train:.4f}")
          33
          34
          35 # Make predictions on the test set (probabilities)
          36
             y_pred_proba_test_xgb_recall = best_model_xgb_recall.predict_proba(X_test)
          37
             # Apply custom threshold to convert probabilities into binary predictions
          38
             y_pred_test_xgb_tuned_recall = np.where(y_pred_proba_test_xgb_recall >= 0.
          40
          41 # Evaluate weighted recall on the test set using the custom threshold
          42 recall_test = recall_score(y_test, y_pred_test_xgb_tuned_recall, average=
          43 print(f"Weighted Recall on test set: {recall_test:.4f}")
          44
          45 # Display the best parameters found by the grid search
          46 print(f"Best parameters found by GridSearchCV: {grid_search_recall.best_parameters}
          47
         Fitting 3 folds for each of 1 candidates, totalling 3 fits
```

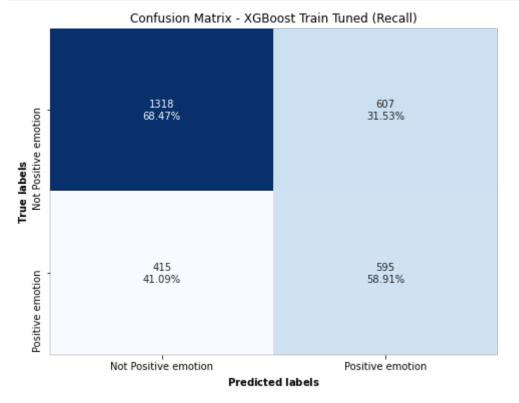
Weighted Recall on training set: 0.8724
Weighted Recall on test set: 0.6518
Best parameters found by GridSearchCV: {'colsample\_bytree': 0.8, 'max\_depth': 7, 'n\_estimators': 100, 'reg\_lambda': 1}

In [43]: 1 plot\_confusion\_matrix\_and\_metrics(y\_test, y\_pred\_test\_xgb\_tuned\_recall, ti



Weighted Precision: 0.67 Weighted Recall: 0.65 Weighted F1 Score: 0.66





Weighted Precision: 0.67 Weighted Recall: 0.65 Weighted F1 Score: 0.66

#### 6.6.2 Random Forest

```
In [45]:
           1 # # Define the parameter grid for Random Forest
           2 # param_grid_rf = {
                    'n_estimators': [100, 150], # Number of trees
           3 #
           4
                    'max_depth': [5, 10, 20], # Maximum depth of the tree
             #
                    'min_samples_leaf': [4, 6], # Minimum number of samples required to
           6 # }
           7
           8
            # # Create the Random Forest model
           9
            # rf_model = RandomForestClassifier()
          10
          11 | # # Define the custom precision scoring function
          12 # precision_scorer = make_scorer(precision_score, average='weighted')
          13
          14 # # Initialize GridSearchCV
          15 # grid_search_rf = GridSearchCV(estimator=rf_model, param_grid=param_grid
          16
                                              scoring=precision_scorer, cv=3, verbose=1,
          17
          18 # # Fit the grid search to the training data
          19 # grid_search_rf.fit(X_train, y_train)
          20
          21 | # # Get the best model from the grid search
             # best_model_rf = grid_search_rf.best_estimator_
          23
          24 # # Make predictions on the train set
          25
             # y_pred_proba_train_rf = best_model_rf.predict_proba(X_train)[:, 1] # Ge
          26
             # # Apply custom threshold to convert probabilities into binary prediction
          27
          28
             # y_pred_train_rf_tuned = np.where(y_pred_proba_train_rf >= 0.34, 1, 0)
          29
          30 # # Make predictions on the test set
          31 | # y_pred_proba_test_rf = best_model_rf.predict_proba(X_test)[:, 1] # Get
          32
          33
             # # Apply custom threshold to convert probabilities into binary prediction
          34 | # y_pred_test_rf_tuned = np.where(y_pred_proba_test_rf >= 0.34, 1, 0)
          35
          36 | # # Evaluate precision on the test set using the custom threshold
          37 # precision_test_rf = precision_score(y_test, y_pred_test_rf_tuned, averag
          38 # print(f"Precision on test set (Random Forest): {precision_test_rf:.4f}")
          39
          40 | # # Display the best parameters found by the grid search
             # print(f"Best parameters found by GridSearchCV (Random Forest): {grid_sed
```

After running the Gridsearch optimizing the precision metric, the best parameters that resulted where:

```
Fitting 3 folds for each of 12 candidates, totalling 36 fits

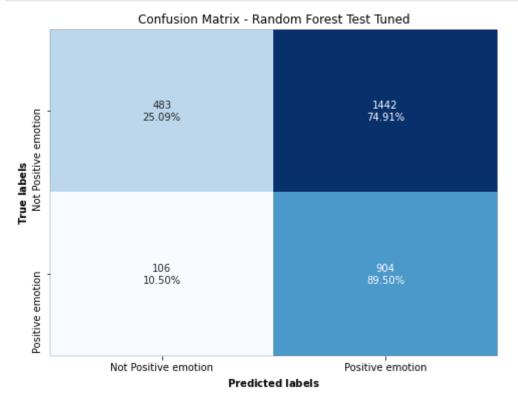
Precision on test set (Random Forest): 0.6700

Best parameters found by GridSearchCV (Random Forest): {'max_depth': 10, 'min_samples_leaf': 6, 'n_estimators': 150}
```

```
In [46]:
           1 # Define the parameter grid for Random Forest
           2 param_grid_rf = {
                  'n_estimators': [150], # Number of trees
           3
           4
                  'max_depth': [10], # Maximum depth of the tree
                 'min_samples_leaf': [6], # Minimum number of samples required to be d
           6 }
           7
           8 # Create the Random Forest model
           9 rf_model = RandomForestClassifier()
          10
          11 # Define the custom precision scoring function
          12 precision_scorer = make_scorer(precision_score, average='weighted')
          13
          14 # Initialize GridSearchCV
          15 | grid_search_rf = GridSearchCV(estimator=rf_model, param_grid=param_grid_rf
          16
                                            scoring=precision_scorer, cv=3, verbose=1, r
          17
          18 # Fit the grid search to the training data
          19
             grid_search_rf.fit(X_train, y_train)
          20
          21 # Get the best model from the grid search
             best_model_rf = grid_search_rf.best_estimator_
          23
          24 # Make predictions on the train set
          25
             y_pred_proba_train_rf = best_model_rf.predict_proba(X_train)[:, 1] # Get
          26
             # Apply custom threshold to convert probabilities into binary predictions
          28
             y_pred_train_rf_tuned = np.where(y_pred_proba_train_rf >= 0.34, 1, 0)
          29
          30 # Make predictions on the test set
             y_pred_proba_test_rf = best_model_rf.predict_proba(X_test)[:, 1] # Get pr
          31
          32
          33
             # Apply custom threshold to convert probabilities into binary predictions
             y_pred_test_rf_tuned = np.where(y_pred_proba_test_rf >= 0.34, 1, 0)
          35
          36 # Evaluate precision on the test set using the custom threshold
             precision_test_rf = precision_score(y_test, y_pred_test_rf_tuned, average=
          38
             print(f"Precision on test set (Random Forest): {precision_test_rf:.4f}")
          39
          40 # Display the best parameters found by the grid search
          41 print(f"Best parameters found by GridSearchCV (Random Forest): {grid_search
```

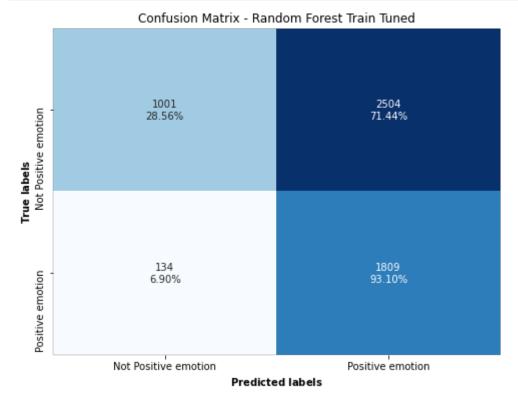
Fitting 3 folds for each of 1 candidates, totalling 3 fits
Precision on test set (Random Forest): 0.6704
Best parameters found by GridSearchCV (Random Forest): {'max\_depth': 10, 'min \_samples\_leaf': 6, 'n\_estimators': 150}

In [47]: 1 plot\_confusion\_matrix\_and\_metrics(y\_test, y\_pred\_test\_rf\_tuned, title='Cor



Weighted Precision: 0.67 Weighted Recall: 0.47 Weighted F1 Score: 0.44

In [48]: 1 plot\_confusion\_matrix\_and\_metrics(y\_train, y\_pred\_train\_rf\_tuned, title='0



Weighted Precision: 0.72 Weighted Recall: 0.52 Weighted F1 Score: 0.48

## 6.6.3 Logistic Regression

```
In [49]:
           1 # # Define the parameter grid for Logistic Regression
           2  # param_grid = {
                    'penalty': ['l1', 'l2'], # Regularization term
           3 #
           4
                    'C': [0.1, 1.0, 10], # Inverse of regularization strength
             #
                    'solver': ['liblinear', 'saga'], # Solver for optimization
                    'max_iter': [100, 200] # Maximum number of iterations
           6 #
           7
             # }
           8
           9 # # Create the Logistic Regression model
          10 # lr_model = LogisticRegression()
          11
          12 # # Define the custom precision scoring function
          13 # precision_scorer = make_scorer(precision_score)
          14
          15 # # Initialize GridSearchCV
          16 # grid_search_lr = GridSearchCV(estimator=lr_model, param_grid=param_grid,
                                              scoring=precision scorer, cv=3, verbose=1,
          17
          18
          19 # # Fit the grid search to the training data
          20 # grid_search_lr.fit(X_train, y_train)
          21
          22 | # # Get the best model from the grid search
             # best_model_lr = grid_search_lr.best_estimator_
          23
          24
          25 # # Make predictions on the train set
          26
             # y_pred_proba_train_lr = best_model_lr.predict_proba(X_train)[:, 1] # Ge
          27
          28
             # # Apply custom threshold to convert probabilities into binary prediction
             # y_pred_train_lr_tuned = np.where(y_pred_proba_train_lr >= 0.34, 1, 0)
          29
          30
          31 # # Make predictions on the test set
          32 # y_pred_proba_test_lr = best_model_lr.predict_proba(X_test)[:, 1] # Get
          33
          34 # # Apply custom threshold to convert probabilities into binary prediction
          35
             # y pred test lr tuned = np.where(y pred proba test lr >= 0.34, 1, 0)
          36
          37 # # Evaluate precision on the test set using the custom threshold
          38 # precision_test_lr = precision_score(y_test, y_pred_test_lr_tuned)
          39 # print(f"Precision on test set (Logistic Regression): {precision_test_lr:
          40
          41 # # Display the best parameters found by the grid search
          42 | # print(f"Best parameters found by GridSearchCV (Logistic Regression): {gr
```

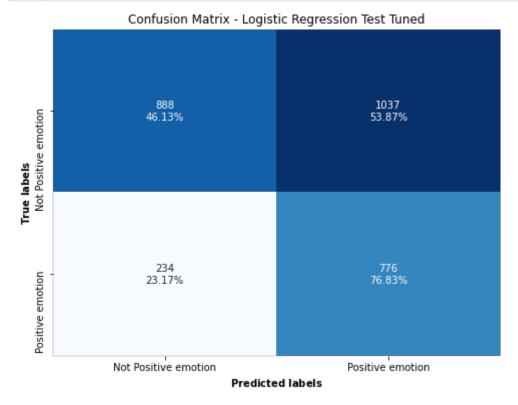
After running the Gridsearch optimizing the precision metric, the best parameters that resulted where:

```
Fitting 3 folds for each of 24 candidates, totalling 72 fits
Precision on test set (Logistic Regression): 0.4280
Best parameters found by GridSearchCV (Logistic Regression): {'C': 0.1, 'max_iter': 100, 'penalty': 'l2', 'solver': 'liblinea r'}
```

```
In [50]:
           1 # Define the parameter grid for Logistic Regression
           2 param_grid = {
                  'penalty': ['12'], # Regularization term
           3
           4
                  'C': [0.1], # Inverse of regularization strength
                 'solver': ['liblinear'], # Solver for optimization
           5
                 'max_iter': [100] # Maximum number of iterations
           6
           7 }
           8
           9 # Create the Logistic Regression model
          10 lr_model = LogisticRegression()
          11
          12 # Define the custom precision scoring function
          13 precision_scorer = make_scorer(precision_score)
          14
          15 # Initialize GridSearchCV
          16 | grid_search_lr = GridSearchCV(estimator=lr_model, param_grid=param_grid,
          17
                                           scoring=precision_scorer, cv=3, verbose=1, r
          18
          19 # Fit the grid search to the training data
          20 grid_search_lr.fit(X_train, y_train)
          21
          22 # Get the best model from the grid search
          23
             best_model_lr = grid_search_lr.best_estimator_
          24
          25 # Make predictions on the train set
             y_pred_proba_train_lr = best_model_lr.predict_proba(X_train)[:, 1] # Get
          26
          27
          28 # Apply custom threshold to convert probabilities into binary predictions
             y_pred_train_lr_tuned = np.where(y_pred_proba_train_lr >= 0.34, 1, 0)
          29
          30
          31 # Make predictions on the test set
          32 y_pred_proba_test_lr = best_model_lr.predict_proba(X_test)[:, 1] # Get pr
          33
          34 # Apply custom threshold to convert probabilities into binary predictions
          35
             y pred test lr tuned = np.where(y pred proba test lr >= 0.34, 1, 0)
          36
          37 # Evaluate precision on the test set using the custom threshold
             precision_test_lr = precision_score(y_test, y_pred_test_lr_tuned)
             print(f"Precision on test set (Logistic Regression): {precision_test_lr:.4
          40
          41 # Display the best parameters found by the grid search
          42 print(f"Best parameters found by GridSearchCV (Logistic Regression): {grid
         Fitting 3 folds for each of 1 candidates, totalling 3 fits
```

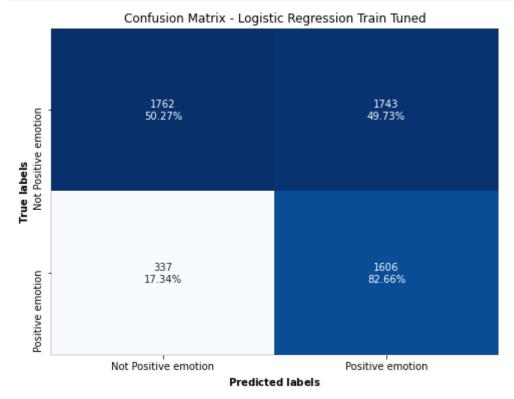
Fitting 3 folds for each of 1 candidates, totalling 3 fits
Precision on test set (Logistic Regression): 0.4280
Best parameters found by GridSearchCV (Logistic Regression): {'C': 0.1, 'max\_
iter': 100, 'penalty': 'l2', 'solver': 'liblinear'}

In [51]: 1 plot\_confusion\_matrix\_and\_metrics(y\_test, y\_pred\_test\_lr\_tuned, title='Cor



Weighted Precision: 0.67 Weighted Recall: 0.57 Weighted F1 Score: 0.57





Weighted Precision: 0.71 Weighted Recall: 0.62 Weighted F1 Score: 0.62

## 6.7 Choosing the model

## 6.7.1 Explanation of the model chosen

After considering the different models that were run, we believe that XGBoost is the most adequate for different reasons: it has one of the highest precision, and the less overfitting maintaining the same metrics.

### 6.7.2 Saving the model in a pickle

```
In [53]: 1 with open('..\pickle_objects\model.pkl', 'wb') as file:
    pickle.dump(best_model_xgb_precision, file)
```

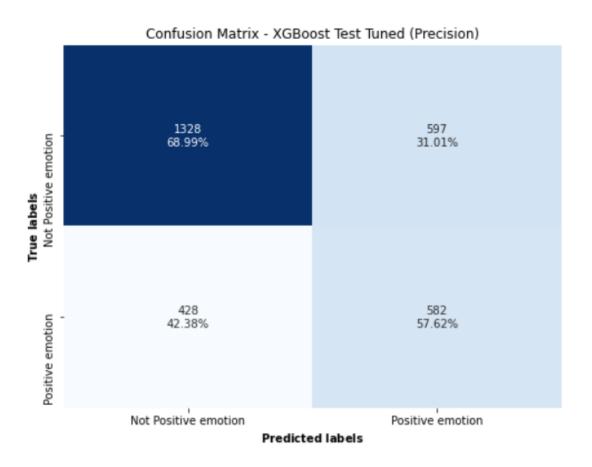
# 7. Conclusion

We have built the best model to detect tweets with positive sentiment, achieving 58% success by optimizing for precision. Our focus is to avoid mistakes when identifying a tweet as having a

positive emotion. The reason for this is tied to our business case and the next steps of this project, which involve distinguishing the characteristics of technological products that evoke positive emotions in the public. If we fail to minimize false positives, this would negatively impact our future model aimed at identifying the features of a technological product that trigger positive emotions.

This model enables us to gain reasonable insights when extracting positive features from tweets. By focusing on precision, we ensure that the positive sentiment tweets we identify are highly likely to reflect genuine positivity, which is crucial for the reliability of subsequent analyses.

In the future, the company's intention is that once the positive tweets are extracted, a model will be built to determine the characteristics of technological products that lead to positive sentiment towards the product. This approach will provide deeper insights into what aspects of these products resonate positively with the audience, further enhancing our overall analysis.



As seen in the confusion matrix, a false positive rate of 31.01% in predicting positive sentiment means that a notable portion of non-positive tweets are incorrectly classified as positive. This could impact companies' understanding of consumer feedback. However, with a true positive rate of 57.62%, the model effectively identifies over half of the positive sentiment tweets, providing valuable insights for marketing and product strategies.

To improve these results, we could focus on two key areas:

First, increasing the size of the training dataset would allow the model to learn from more

examples, improving its ability to generalize. It's also important to increase the number of tweets with positive sentiment, as the dataset is currently imbalanced with more non-positive tweets. A more balanced dataset would prevent the model from becoming biased towards the majority class, ensuring a fair representation of both positive and non-positive sentiments.

Second, incorporating bigrams or trigrams (n-grams) would enable the model to capture
word dependencies that are not evident with single tokens, thus enhancing its ability to
identify sentiment patterns more accurately.