

```
import numpy as np
import matplotlib.pyplot as plt
import math
```

```
### logistic regression in python
```

```
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
```

```
def sigmoid(x):
    return 1/(1+np.e**(-x))
```

```
x = np.linspace(-10, 10, 20)
z = sigmoid(x)
plt.plot(x, z)
plt.xlabel("x")
plt.ylabel("Sigmoid(X)")
plt.grid()
plt.show()
```

```
# log loss
```

```
y = 1
yhat=0.9
```

```
print(-y*math.log(yhat)-(1-y)*math.log(1-yhat))
```

```
0.10536051565782628
```

```
y = 1
yhat=0.99
```

```
print(-y*math.log(yhat)-(1-y)*math.log(1-yhat))
```

```
0.01005033585350145
```

```
y = 1
yhat=0.99999

print(-y*math.log(yhat)-(1-y)*math.log(1-yhat))

1.0000050000287824e-05
```

```
y=1
yhat=0.1

print(-y*math.log(yhat)-(1-y)*math.log(1-yhat))

2.3025850929940455
```

```
y=1
yhat=0.01

print(-y*math.log(yhat)-(1-y)*math.log(1-yhat))

4.605170185988091
```

```
y=0
yhat=0.1

print(-y*math.log(yhat)-(1-y)*math.log(1-yhat))

0.10536051565782628
```

```
y=0
yhat=0.01

print(-y*math.log(yhat)-(1-y)*math.log(1-yhat))

0.01005033585350145
```

```
y=0
yhat=0.9

print(-y*math.log(yhat)-(1-y)*math.log(1-yhat))

2.302585092994046
```

```
# Churn prediction in telecom.
import numpy as np
import matplotlib.pyplot as plt
```

```
#https://drive.google.com/file/d/1Hryt6VSnhKlyw3xxBG3nlhymzNAQhG-/view?usp=sharing
```

```
id = "1Hryt6VSnHklyw3xxBG3nlhymzNAQhG-_"
print("https://drive.google.com/uc?export=download&id=" + id)
```

<https://drive.google.com/uc?export=download&id=1Hryt6VSnHklyw3xxBG3nlhymzNAQhG->

```
!wget "https://drive.google.com/uc?export=download&id=1Hryt6VSnHklyw3xxBG3nlhymzNAQ
```

```
--2022-04-29 16:30:45-- https://drive.google.com/uc?export=download&id=1Hryt6
Resolving drive.google.com (drive.google.com)... 74.125.195.138, 74.125.195.10
Connecting to drive.google.com (drive.google.com)|74.125.195.138|:443... connec
HTTP request sent, awaiting response... 303 See Other
Location: https://doc-0g-ag-docs.googleusercontent.com/docs/securesc/ha0ro937c
Warning: wildcards not supported in HTTP.
--2022-04-29 16:30:45-- https://doc-0g-ag-docs.googleusercontent.com/docs/sec
Resolving doc-0g-ag-docs.googleusercontent.com (doc-0g-ag-docs.googleuserconte
Connecting to doc-0g-ag-docs.googleusercontent.com (doc-0g-ag-docs.googleuserc
HTTP request sent, awaiting response... 200 OK
Length: 289296 (283K) [text/csv]
Saving to: 'Churn.csv'
```

```
Churn.csv          100%[=====>] 282.52K  --.-KB/s    in 0.002s
```

```
2022-04-29 16:30:45 (120 MB/s) - 'Churn.csv' saved [289296/289296]
```

```
import pandas as pd
```

```
churn = pd.read_csv("Churn.csv")
churn.head()
```

```
churn.info()
```

```
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 3333 entries, 0 to 3332
Data columns (total 21 columns):
#   Column                Non-Null Count  Dtype
---  -
0   Account Length        3333 non-null   int64
1   VMail Message         3333 non-null   int64
2   Day Mins              3333 non-null   float64
3   Eve Mins              3333 non-null   float64
4   Night Mins            3333 non-null   float64
5   Intl Mins             3333 non-null   float64
6   CustServ Calls        3333 non-null   int64
7   Churn                 3333 non-null   int64
8   Intl Plan             3333 non-null   int64
9   VMail Plan           3333 non-null   int64
10  Day Calls             3333 non-null   int64
11  Day Charge            3333 non-null   float64
12  Eve Calls            3333 non-null   int64
13  Eve Charge           3333 non-null   float64
14  Night Calls          3333 non-null   int64
15  Night Charge         3333 non-null   float64
16  Intl Calls           3333 non-null   int64
17  Intl Charge          3333 non-null   float64
18  State                3333 non-null   object
19  Area Code            3333 non-null   int64
20  Phone                3333 non-null   object
dtypes: float64(8), int64(11), object(2)
memory usage: 546.9+ KB
```

```
churn["Churn"].value_counts()
```

```
0    2850
1     483
Name: Churn, dtype: int64
```

```
churn.columns
```

```
Index(['Account Length', 'VMail Message', 'Day Mins', 'Eve Mins', 'Night Mins',
      'Intl Mins', 'CustServ Calls', 'Churn', 'Intl Plan', 'VMail Plan',
      'Day Calls', 'Day Charge', 'Eve Calls', 'Eve Charge', 'Night Calls',
      'Night Charge', 'Intl Calls', 'Intl Charge', 'State', 'Area Code',
      'Phone'],
      dtype='object')
```

```
# Basic EDA, not comprehensive
import seaborn as sns
```

```
sns.boxplot(x='Churn', y='Day Mins', data = churn)
```

```
# simple correlation, not full collienarity

sns.pairplot(data=churn, y_vars=["Day Mins"], x_vars=['Account Length', 'VMail Mess
    'Intl Mins', 'CustServ Calls', 'Churn', 'Intl Plan', 'VMail Plan',
    'Day Calls', 'Day Charge', 'Eve Calls', 'Eve Charge', 'Night Calls',
    'Night Charge', 'Intl Calls', 'Intl Charge'], height=1.5, aspect=1)
plt.show()
# Day charge vs Day Mins
```

```
sns.boxplot(x = 'Churn', y= 'Account Length', data = churn)
```

```
# Skipping rest of the EDA :
# Exercise for students complete the rest of the EDA to find out which variables ha

# using a few features as an example. We can drop all useless features. Not a perfe
cols = ['Account Length', 'VMail Message', 'Day Mins', 'Eve Mins', 'Night Mins',
    'Intl Mins', 'CustServ Calls', 'Intl Plan', 'VMail Plan', 'Day Calls',
    'Day Charge', 'Eve Calls', 'Eve Charge', 'Night Calls', 'Night Charge',
    'Intl Calls', 'Intl Charge']

y = churn["Churn"]
```

```
X = churn[cols]
```

```
X.shape
```

```
(3333, 17)
```

```
# Train, CV, test split
```

```
from sklearn.model_selection import train_test_split
```

```
#0.6, 0.2, 0.2 split
```

```
X_tr_cv, X_test, y_tr_cv, y_test = train_test_split(X, y, test_size=0.2, random_sta
```

```
X_train, X_val, y_train, y_val = train_test_split(X_tr_cv, y_tr_cv, test_size=0.25,
```

```
X_train.shape
```

```
(1999, 17)
```

```
#scaling the data
```

```
from sklearn.preprocessing import StandardScaler
```

```
scaler = StandardScaler()
```

```
scaler.fit(X_train)
```

```
StandardScaler()
```

```
from sklearn.linear_model import LogisticRegression
```

```
#https://scikit-learn.org/stable/modules/generated/sklearn.linear\_model.LogisticReg
```

```
model = LogisticRegression()
```

```
model.fit(X_train, y_train)
```

```
/usr/local/lib/python3.7/dist-packages/sklearn/linear_model/_logistic.py:818:
STOP: TOTAL NO. of ITERATIONS REACHED LIMIT.
```

Increase the number of iterations (max_iter) or scale the data as shown in:

<https://scikit-learn.org/stable/modules/preprocessing.html>

Please also refer to the documentation for alternative solver options:

https://scikit-learn.org/stable/modules/linear_model.html#logistic-regress

```
extra_warning_msg=_LOGISTIC_SOLVER_CONVERGENCE_MSG,
LogisticRegression()
```

```
model.coef_
```

```
array([[ -1.15863972e-03,  -3.62927654e-02,   7.85591837e-03,
         1.07852828e-03,  -1.84885574e-03,   8.59866407e-03,
         4.23609435e-01,   1.76836501e-01,  -1.15844819e-02,
        -1.12177721e-02,   1.29476481e-03,  -1.17254607e-02,
        -1.04683713e-04,  -8.69404735e-03,  -1.31109534e-04,
        -1.19589837e-01,   2.39253414e-03]])
```

```
model.intercept_
```

```
array([-0.04111358])
```

```
# Hyper-param tuning
from sklearn.pipeline import make_pipeline
train_scores = []
val_scores = []
scaler = StandardScaler()

for la in np.arange(0.01, 100.0, 5):
    scaled_lr = make_pipeline( scaler, LogisticRegression(C=1/la))
    scaled_lr.fit(X_train, y_train)
    train_score = scaled_lr.score(X_train, y_train)
    val_score = scaled_lr.score(X_val, y_val)
    train_scores.append(train_score)
    val_scores.append(val_score)
```

```
len(val_scores)
```

```
20
```

```
plt.figure()
plt.plot(list(np.arange(0.01, 100.0, 5)), train_scores, label="train")
plt.plot(list(np.arange(0.01, 100.0, 5)), val_scores, label="val")
plt.legend(loc='lower right')
plt.xlabel("lambda")
plt.ylabel("Score")
plt.grid()
plt.show()
```

```
np.argmax(val_scores)
```

```
14
```

```
val_scores[0]
```

```
0.856071964017991
```

```
l_best = 0.01+5*14

# Model with lambda=
scaled_lr = make_pipeline( scaler, LogisticRegression(C=1/l_best))
scaled_lr.fit(X_train, y_train)

    Pipeline(steps=[('standardscaler', StandardScaler()),
                    ('logisticregression',
                     LogisticRegression(C=0.0142836737608913))])

test_score = scaled_lr.score(X_test, y_test)
print(test_score)

y_pred = scaled_lr.predict(X_test)

    0.856071964017991

from sklearn.metrics import accuracy_score

print(f"Accuracy : {accuracy_score(y_test, y_pred)*100}%")

    Accuracy : 85.6071964017991%

from sklearn.metrics import confusion_matrix

confusion_matrix(y_test, y_pred)

    array([[560,    6],
          [ 90,   11]])

# many class-1 points classified as class-0 => useless model

# how to fix the model?

# Hyper-param tuning
from sklearn.pipeline import make_pipeline
train_scores = []
val_scores = []
scaler = StandardScaler()

for la in np.arange(0.01, 100.0, 5):
    scaled_lr = make_pipeline( scaler, LogisticRegression(C=1/la , class_weight={ 0:0
    scaled_lr.fit(X_train, y_train)
    train_score = scaled_lr.score(X_train, y_train)
    val_score = scaled_lr.score(X_val, y_val)
    train_scores.append(train_score)
    val_scores.append(val_score)

plt.figure()
plt.plot(list(np.arange(0.01, 100.0, 5)), train_scores, label="train")
```



```
plt.plot(list(np.arange(0.01, 100.0, 5)), val_scores, label="val")
plt.legend(loc='lower right')
plt.xlabel("lambda")
plt.ylabel("Score")
plt.grid()
plt.show()
```

```
# Model with lambda= 0.01
l_best = 0.01
scaled_lr = make_pipeline( scaler, LogisticRegression(C=1/l_best, class_weight={ 0:
scaled_lr.fit(X_train, y_train)
```

```
test_score = scaled_lr.score(X_test, y_test)
print(test_score)
```

```
y_pred = scaled_lr.predict(X_test)
```

```
0.704647676161919
```

```
from sklearn.metrics import accuracy_score
```

```
print(f"Accuracy : {accuracy_score(y_test, y_pred)*100}%")
```

```
Accuracy : 70.4647676161919%
```

```
from sklearn.metrics import confusion_matrix
```

```
confusion_matrix(y_test, y_pred)
# Better for class-1, but worse for class-0
# Any ideas on how to solve?
```

```
array([[383, 183],
       [ 14,  87]])
```

✓ 0s completed at 22:01

● ✕