BM 336546 - HW2: Type 1 Diabetes

Part I: Theoretical Questions

Q1: To evaluate how well our model performs at T1D classification, we need to have evaluation metrics that measures of its performances/accuracy. Which evaluation metric is more important to us: model accuracy or model performance? Give a simple example that illustrates your claim.

Answer: Usually the medical dataset is imbalanced and thus accuracy can be a misleading measurment. for example, if we have one patient out of 100 patients that has the condition, and our algorithm clasiffies all the patients as normal, the accuracy will be 99%. Of course this high accuracy is irrelavent beacuse we missed the one patient we wanted to detect. On the other hand, model performance includes measurment such as: F1 score- harmonic average between *Se*nsitivity and PPV and measures the tradeoof between those two values and AUC(area under the curve) - which quantify the separability of the classes.

Q2: T1D is often associated with other comorbidities such as a heart attack. You are asked to design a ML algorithm to predict which patients are going to suffer a heart attack. Relevant patient features for the algorithm may include blood pressure (BP), body-mass index (BMI), age (A), level of physical activity (P), and income (I). You should choose between two classifiers: the first uses only BP and BMI features and the other one uses all of the features available to you. Explain the pros and cons of each choice.

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Answer: The first calssifier uses only 2 features, thus it can be visualized more easily, and we don't need a large amount of examples (patients) to ensure that our model will generalized well. Futhermore, computing time is much shorter when the dimentions are low. On the other hand, for choosing the important features we need a prior knowledge regarding the condition we want to classify, which is not always existing in the literature. Moreover, another disadvantage of this model is that missing data about patients will affect much more on the learning process. The second classifier uses all the features that available ,it can reflect the reality better than the two features model. However, this model might include irrelavent feature that won't be benificial for classification and can make the computational time much larger. In general, the cons for this type of classifier are the pros of the previous classifier.

Q3: A histologist wants to use machine learning to tell the difference between pancreas biopsies that show signs of T1D and those that do not. She has already come up with dozens of measurements to take, such as color, size, uniformity and cell-count, but she isn't sure which model to use. The biopsies are really similar, and it is difficult to distinguish them from the human eye, or by just looking at the features. Which of the following is better: logistic regression, linear SVM or nonlinear SVM? Explain your answer.

Answer: A logistic regression is a less complex model and thus has low running time. Because this model is based on our labling, in this case in which labeling is not so clear, this kind of model is not suitable. While, SVM is a usefull method for image classification. SVM tries to find

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the best margin and less sensitive to outliars than Logistic Regression. Thus, this kind of model reduces the risk to an error in our data. Linear SVM is preferable because it is less complex and has shorter running time, but in our case it is more likely that the data is not linearly separable. So, in such case it probaly would be better to use non-linear SVM.

Q4: What are the differences between LR and linear SVM and what is the difference in the effect/concept of their hyper-parameters tuning?

Answer: SVM tries to finds the best margin that separates the classes, while logistic regression does not, instead it can have different decision boundaries with different weights that are near the optimal point. Furthermore, SVM method uses geometrical properties of the data to create the desicion boundary, while loggistic regression method uses statistical methods. In addition, SVM can work with images and not identifed independent features, in comparison to Logistic regression. Furtermore, the risk of overfitting is lesser in SVM because we work with more raw data. The hyperparameter of Logistic regression is lambda(=1/c), and it controls the penality strength, by determining the importance of weights. On the other hand, the hyperparameter in SVM is C which contorls how soft is the margin of the model. Thus, in Logistic Regression as bigger the lambda(smaller C)-> the modell is less prone to overfitting because more importance is given to the weights. While, in SVM, the smaller C is -> the margin will be softer and we will less prone to overfitting. So, in conclusion whereas in SVM the hyperparameter used to affect the loss function, in Logistic regression the hyperparameter affects the weights of the features.

```
import numpy as np
In [1]:
         import pickle
         import sys
         import pandas as pd
         import matplotlib as mpl
         import seaborn as sns
         import matplotlib.pyplot as plt
         import random
         import math
         from pathlib import Path
         mpl.style.use(['ggplot'])
         %matplotlib inline
         import warnings
         warnings.filterwarnings('ignore')
         from sklearn import datasets, linear model
         from sklearn.model selection import cross validate
         from sklearn.model selection import KFold
         from sklearn.model selection import StratifiedKFold
         from sklearn.model selection import train test split
         from sklearn.preprocessing import StandardScaler
         from sklearn.linear model import LogisticRegression
         from sklearn.metrics import log loss
         from sklearn.metrics import hinge loss
```

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```
from sklearn.pipeline import Pipeline
%load_ext autoreload

from sklearn.model_selection import GridSearchCV
from sklearn.metrics import plot_confusion_matrix, roc_auc_score
from sklearn.metrics import confusion_matrix
from sklearn.svm import SVC
from sklearn.datasets import fetch_lfw_people
from sklearn.decomposition import PCA

from sklearn.metrics import plot_confusion_matrix, roc_auc_score,plot_roc_curve
from sklearn.ensemble import RandomForestClassifier
```

```
In [2]: # First we have changed the all data to numeric (except age) binary values for easier pre-processing.
         # Next, we have fiiled the missing values by values that suits to the specific feature destribution.
         def preprocess(dataset): #change the data to binary - ones and zeros, not including age.
             dataset.replace('Yes',1,inplace=True)
             dataset.replace('No',0,inplace=True)
             dataset['Gender'].replace('Male',1,inplace=True)
             dataset['Gender'].replace('Female',0,inplace=True)
             dataset['Diagnosis'].replace('Positive',1,inplace=True)
             dataset['Diagnosis'].replace('Negative',0,inplace=True)
             dataset.dropna(thresh=15, inplace=True) # if patient misses more than 2 featres-> drop this patient
             for key in dataset: # comlete the missing data by the distribution of the relavent feature
                 if(key!='Age'):
                     ones=(dataset[key].values == 1).sum()
                     zeros=(dataset[key].values == 0).sum()
                     nans=dataset[key].size-ones-zeros
                     if(nans>0):
                         dataset[key].fillna(1,inplace=True, limit=int(math.ceil(((ones/(ones+zeros))*nans))))
                         dataset[key].fillna(0,inplace=True, limit=int(math.ceil(((zeros/(ones+zeros))*nans))))
                         if(zeros>ones):
                             dataset[key].fillna(0,inplace=True)
                         else:
                             dataset[key].fillna(1,inplace=True)
             for i in range(len(dataset['Age'])): # comlete the missing data by the distribution of the relavent feature
                         while np.isnan(dataset['Age'].values[i]):
                             dataset['Age'].values[i] =np.random.choice(dataset['Age'])
             return dataset
         # In purpose to show the data distribution after the split we wanted to represent it by its original values
         def original val(dataset):
             new dataset=dataset
             new dataset['Gender'].replace(1, 'Male', inplace=True)
             new dataset['Gender'].replace(0,'Female',inplace=True)
             new dataset['Diagnosis'].replace(1,'Positive',inplace=True)
```

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```
new dataset['Diagnosis'].replace(0,'Negative',inplace=True)
   new dataset.replace(1, 'Yes', inplace=True)
   new dataset.replace(0,'No',inplace=True)
   return new dataset
# In purpose to show the data distribution after the split we wanted to represent it by two age groups : above and un
def age group(dataset):
   new dataset=dataset
   new dataset['Age'].replace(list(range(0,50)),'<50',inplace=True)</pre>
   new dataset['Age'].replace(list(range(50,120)),'>50',inplace=True)
   return new dataset
# Function that was take out of the 9th tutorial - showing the distrubition in 2-d after applying PCA method.
def plt 2d pca(X pca,y):
   fig = plt.figure(figsize=(8, 8))
   ax = fig.add subplot(111, aspect='equal')
   ax.scatter(X pca[y==0, 0], X pca[y==0, 1], color='b')
   ax.scatter(X pca[y==1, 0], X pca[y==1, 1], color='r')
   ax.legend(('Negative', 'Positive'))
   ax.plot([0], [0], "ko")
   ax.arrow(0, 0, 0, 1, head width=0.05, length includes head=True, head length=0.1, fc='k', ec='k')
   ax.arrow(0, 0, 1, 0, head width=0.05, length includes head=True, head length=0.1, fc='k', ec='k')
   ax.set xlabel('$U 1$')
   ax.set ylabel('$U 2$')
   ax.set title('2D PCA')
#Creating one hot vector
def onehot(df):
   OneHot =[]
   my list=[]
   for index,rows in df.iterrows():
        for feature in rows:
            my list.append(feature)
        OneHot.append(my list)
        my list=[]
   return np.array(OneHot)
# Taken from the tutorial
calc TN = lambda y true, y pred: confusion matrix(y true, y pred)[0, 0]
calc FP = lambda y true, y pred: confusion matrix(y true, y pred)[0, 1]
calc FN = lambda y true, y pred: confusion matrix(y true, y pred)[1, 0]
calc TP = lambda y true, y pred: confusion matrix(y true, y pred)[1, 1]
```

```
In [3]: tld_dataset_pre = pd.read_csv("HW2_data.csv") # load the data

tld_dataset=preprocess(tld_dataset_pre) # applying function of pre-processing
```

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```
#split train-test
x=tld_dataset[['Age','Gender','Increased Urination','Increased Thirst','Sudden Weight Loss','Weakness','Increased Huncon', 'Irritability','Delayed Healing','Partial Paresis','Muscle Stiffness','Hair Loss','Obesity','Family Histy = tld_dataset[['Diagnosis']]

X_train, x_test, Y_train, y_test = train_test_split(x, y, test_size = 0.20, random_state = 10, stratify=y)
```

Question 3- visualization and exploration of the data

```
stats=pd.DataFrame(columns=['Train%','Test%','Delta%'],index=['Increased Urination','Increased Thirst','Sudden Weight
In [4]:
                       'Irritability', 'Delayed Healing', 'Partial Paresis', 'Muscle Stiffness', 'Hair Loss', 'Obesity', 'Family His
         # for each feature calculating the percentage of difference between tain an split
         for feature in stats.index:
             stats['Train%'][feature]=(((X train[feature]).sum())/X train[feature].size)*100
             stats['Test%'][feature]=(((x test[feature]).sum())/x test[feature].size)*100
             stats['Delta%'][feature]=stats['Train%'][feature]-stats['Test%'][feature]
         display(stats) ## represing the distribution of the features as a dataframe table
         # age is not encoded as binary data so needed specific treat
         stats age=pd.DataFrame(columns=['Train(average)','Test(average)','Delta'],index=['Age'])
         stats age['Train(average)']['Age']=(((X train['Age']).sum())/X train['Age'].size)
         stats age['Test(average)']['Age']=(((x test['Age']).sum())/x test['Age'].size)
         stats age['Delta']['Age']=stats age['Train(average)']['Age']-stats age['Test(average)']['Age']
         display(stats age)
         # specific treat to gender - we are displaying the distrubition of females in the train and test
         stats gender=pd.DataFrame(columns=['Train(Females%)','Test(Females%)','Delta%'],index=['Gender'])
         stats gender['Train(Females%)']['Gender']=(1-((X train['Gender']).sum())/X train['Gender'].size)*100
         stats gender['Test(Females%)']['Gender']=(1-((x test['Gender']).sum())/x test['Gender'].size)*100
         stats gender['Delta%']['Gender']=stats gender['Train(Females%)']['Gender']-stats gender['Test(Females%)']['Gender']
         display(stats gender)
```

	Train%	Test%	Delta%
Increased Urination	48.7751	47.7876	0.987445
Increased Thirst	43.8753	46.0177	-2.14242
Sudden Weight Loss	40.3118	44.2478	-3.93598
Weakness	57.0156	59.292	-2.27645
Increased Hunger	44.7661	43.3628	1.40332
Genital Thrush	20.0445	30.9735	-10.9289

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		Train%	Test%	Delta%	
Vi	isual Blurring	45.4343	43.3628	2.07147	
	Itching	48.1069	49.5575	-1.45062	
	Irritability	23.608	23.8938	-0.285787	
Del	ayed Healing	46.9933	45.1327	1.86058	
P	artial Paresis	43.6526	39.823	3.82955	
Mus	scle Stiffness	37.1938	35.3982	1.79553	
	Hair Loss	35.6347	36.2832	-0.648442	
	Obesity	17.8174	14.1593	3.65808	
F	amily History	48.9978	55.7522	-6.75444	
Т	rain(average)	Test(ave	rage)	Delta	
Age	48.7639	45	5.5133 3.2	25065	
Train(Females%) Test(Females%) Delta%					
Gender	. 37	37.4165 31.8584 5.55807			

Q3a_1: What issues could an imbalance of features between train and test cause?

Answer: An imbalance of features between train and test can cause bulding a model that will not predict properley the outcomes of the test set. In such case, the model will learn about the condition among specific characteristics and will not be able to generalize properely. For instance, if the model training is based on elder age patients, so when we will try to apply the model on the test set population the model will meet examples that it is not based on. Therfore it might be not relaible. Thus it is important to randomize our features in such a manner that the distibution of train and test would be the same.

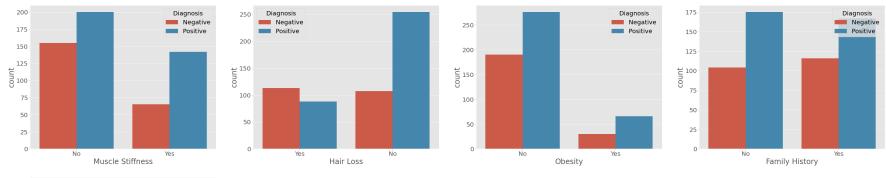
Q3a_2: How could you solve the issue?

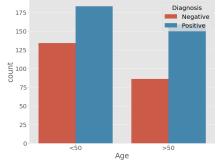
Answer: One simple way to solve this issue is to use stratification, by that we can ensure that the features will be distribioted equally between the train and the test group. By this method we try to neutralize the effect of some feature, each group is divided according to the subgroups and then it is possible to compare the populations per this feature and to say whether a particular population still has a high risk to develop the condition.

```
In [5]: # Plots that show the relationship between the features and label.
temp_dataset=tld_dataset.copy()
plt.rc('font',size=20)
```

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```
fig, ax = plt.subplots(5,int((len(temp dataset.columns)-1)/4),figsize=(50, 50))
 i = 0
 ax = ax.ravel()
 for feature in temp dataset :
       if(feature!= 'Diagnosis' and feature!='Age'):
            sns.countplot(x=feature, hue="Diagnosis", data=original_val(temp_dataset),ax=ax[i])
 sns.countplot(x='Age', hue="Diagnosis", data=age group(temp dataset),ax=ax[i]) #specific treat for age feature
 fig.delaxes(ax[i+1])
 fig.delaxes(ax[i+2])
 fig.delaxes(ax[i+3])
 plt.show()
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```

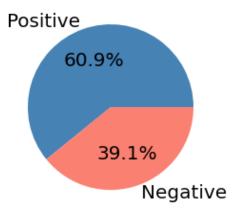




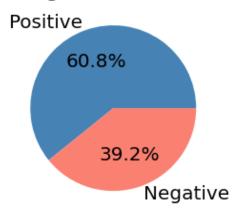
```
In [6]: tld_dataset["Diagnosis"].value_counts().plot.pie(labels=['Positive','Negative'], colors = ['steelblue', 'salmon'], aut plt.axes().set_ylabel('')
    plt.show()
    pd.DataFrame(Y_train).value_counts().plot.pie(labels=['Positive','Negative'], colors = ['steelblue', 'salmon'], autoposition plt.axes().set_ylabel('')
    plt.show()
    pd.DataFrame(y_test).value_counts().plot.pie(labels=['Positive','Negative'], colors = ['steelblue', 'salmon'], autoposition plt.axes().set_ylabel('')
    plt.show()
```

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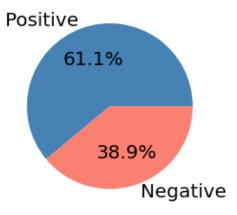
General Diagnosis



Diagnosis in Train



Diagnosis in Test



We think it is important to show that the general distribution of the diagnosis among the full dataset, so we can know what results to expect. In addition, we think that it is important to show that the distribution is approxamitely the same after the split to train set and test set, so we can assume the data is balanced.

Q3d_1: Was there anything unexpected?

Answer: There were several unexpected issues among the data. First of all, this data includes quite alot of patients who suffers from T1D, much more than among the general population(9% of the total population). The next thing that suprised us is that T1D is much more prevalent among female. As we learned in previous courses there is a linkage between T2D and the gender of a person because of the affect of Testosterone on those patients. Another thing that has suprised us is that this condition is much more common among people who has no hair loss. We could not find the medical connection between those two things. Finally, what has suprised us the most is that T1D which is a congenital condition is distributed quite evenly among people who has familial history of this disease.

Q3d_2: Are there any features that you feel will be particularly important to your model? Explain why.

Answer: We think that the features in which there is a significant difference between the positive and negative diagnosis among the patients-those will be more significant for our model. Features such as "increased urination", "increased thirst", "increased hunger", "sudden weight loss","Partial Paresis","Visual Bluring". As we learned in previous courses, people who has this kind of condition may suffer from those symptoms, because of the high glucose levels in the blood.

Question 4- Encode the data as onehot vector

```
In [7]: #change the data into one hot vector
    X_train=onehot(X_train)
    Y_train=onehot(Y_train).ravel()
```

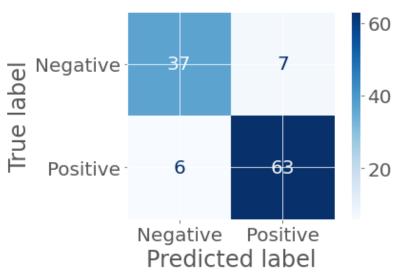
```
x_test=onehot(x_test)
y_test=onehot(y_test).ravel()

#scaling the age
X_train[:,0]=(X_train[:,0]-X_train[:,0].mean())/X_train[:,0].std()
x_test[:,0]=(x_test[:,0]-x_test[:,0].mean())/x_test[:,0].std()
```

Question 5- Optimization and Choosing of Machine Learning Models

```
In [8]: | # loggistic regression model
         max iter=2000
         skf = StratifiedKFold(n splits=5, random state=10, shuffle=True)
         solver = 'liblinear'
         log reg = LogisticRegression(random state=5, max iter=max iter,solver=solver)
         lmbda = np.array([0.01, 0.1, 1, 10, 100, 1000])
         pipe = Pipeline(steps=[('logistic', log reg)])
         clf = GridSearchCV(estimator=pipe, param_grid={'logistic_C': 1/lmbda, 'logistic_penalty': ['l1','l2']},
                            scoring=['accuracy','f1','precision','recall','roc auc'], cv=skf,
                            refit='roc auc', verbose=0, return train score=True)
         clf.fit(X train, Y train)
         best log reg=clf.best estimator
         y pred test = best log reg.predict(x test)
         y pred proba test = best log reg.predict proba(x test)
         TN = calc TN(y test, y pred test)
         FP = calc FP(y test, y pred test)
         FN = calc FN(y test, y pred test)
         TP = calc TP(y test, y pred test)
         Se = TP/(TP+FN)
         Sp = TN/(TN+FP)
         PPV = TP/(TP+FP)
         NPV = TN/(TN+FN)
         Acc = (TP+TN)/(TP+TN+FP+FN)
         F1 = (2*Se*PPV)/(Se*PPV)
         loss=log_loss(y_test,y_pred_test)
         plot confusion matrix(clf,x test,y test,cmap=plt.cm.Blues,display labels=['Negative','Positive'])
         plt.show()
         print('Loggistic regression: \nSensitivity is \{:.2f\}. \nSpecificity is \\\\.2f\\.\nPPV is \\\\.2f\\.\nNPV is \\\\\.2f\\.\nNPV
         print('AUROC is {:.3f}'.format(roc_auc_score(y_test, y_pred_proba_test[:,1])))
```

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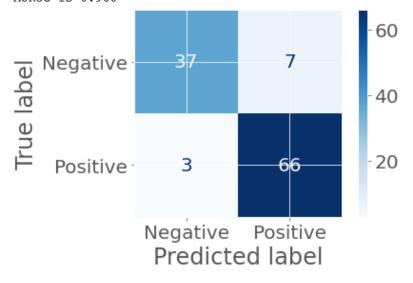
Loggistic regression: Sensitivity is 0.91. Specificity is 0.84. PPV is 0.90. NPV is 0.86. Accuracy is 0.88. F1 is 0.91. Loss is 3.97. AUROC is 0.956

```
# Linear SVM model
In [9]:
         svc = SVC(probability=True)
         C = np.array([0.01, 0.1, 1, 10, 100, 1000])
         pipe = Pipeline(steps=[('svm', svc)])
         svm_lin = GridSearchCV(estimator=pipe, param_grid={'svm_C': C, 'svm_kernel': ['linear']},
                            scoring=['accuracy','f1','precision','recall','roc auc'], cv=skf,
                            refit='roc auc', verbose=0, return train score=True)
         svm lin.fit(X train, Y train)
         best svm lin=svm lin.best estimator
         y_pred_test = best_svm_lin.predict(x_test)
         y_pred_proba_test = best_svm_lin.predict_proba(x_test)
         TN = calc TN(y test, y pred test)
         FP = calc_FP(y_test, y_pred_test)
         FN = calc_FN(y_test, y_pred_test)
         TP = calc TP(y test, y pred test)
         Se = TP/(TP+FN)
```

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```
Sp = TN/(TN+FP)
PPV = TP/(TP+FP)
NPV = TN/(TN+FN)
Acc = (TP+TN)/(TP+TN+FP+FN)
F1 = (2*Se*PPV)/(Se+PPV)
loss=hinge_loss(np.where( y_test==0, -1, y_test),np.where(y_pred_test==0, -1, y_pred_test)) #calculating loss of svm
plot_confusion_matrix(svm_lin,x_test,y_test,cmap=plt.cm.Blues,display_labels=['Negative','Positive'])
print('Linear SVM: \nSensitivity is {:.2f}. \nSpecificity is {:.2f}. \nPPV is {:.2f}. \nNPV is {:.2f}. \nNPV is {:.2f}. \nAccuracy is
print('AUROC is {:.3f}'.format(roc_auc_score(y_test, y_pred_proba_test[:,1])))
```

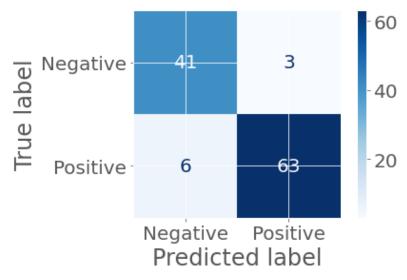
```
Linear SVM:
Sensitivity is 0.96.
Specificity is 0.84.
PPV is 0.90.
NPV is 0.93.
Accuracy is 0.91.
F1 is 0.93.
Loss is 0.18.
AUROC is 0.960
```



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```
y pred test = best svm nonlin.predict(x test)
y pred proba test = best svm nonlin.predict proba(x test)
TN = calc_TN(y_test, y_pred_test)
FP = calc FP(y test, y pred test)
FN = calc FN(y test, y pred test)
TP = calc TP(y test, y pred test)
Se = TP/(TP+FN)
Sp = TN/(TN+FP)
PPV = TP/(TP+FP)
NPV = TN/(TN+FN)
Acc = (TP+TN)/(TP+TN+FP+FN)
F1 = (2*Se*PPV)/(Se*PPV)
loss=hinge_loss(np.where( y_test==0, -1, y_test),np.where(y_pred_test==0, -1, y_pred_test)) #calculating loss of svm
plot confusion matrix(svm nonlin,x test,y test,cmap=plt.cm.Blues,display labels=['Negative','Positive'])
plt.show()
print('RBF: \nSensitivity is {:.2f}. \nSpecificity is {:.2f}. \nPPV is {:.2f}. \nNPV is {:.2f}. \nAccuracy is {:.2f}.
print('AUROC is {:.3f}'.format(roc_auc_score(y_test, y_pred_proba_test[:,1])))
```

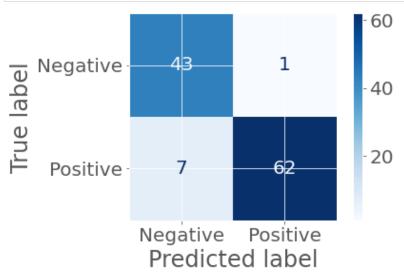


RBF:
Sensitivity is 0.91.
Specificity is 0.93.
PPV is 0.95.
NPV is 0.87.
Accuracy is 0.92.
F1 is 0.93.
Loss is 0.16.
AUROC is 0.983

In [11]: # Non-linear svm model (POLY)

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```
svm nonlin = GridSearchCV(estimator=pipe, param grid={'svm C': C, 'svm kernel': ['poly'],'svm gamma':['auto','scale')
                   scoring=['accuracy','f1','precision','recall','roc auc'], cv=skf,
                   refit='roc auc', verbose=0, return train score=True)
svm nonlin.fit(X train, Y train)
best svm nonlin=svm nonlin.best estimator
y pred test = best svm nonlin.predict(x test)
y pred proba test = best svm nonlin.predict proba(x test)
TN = calc TN(y test, y pred test)
FP = calc FP(y test, y pred test)
FN = calc FN(y test, y pred test)
TP = calc TP(y test, y pred test)
Se = TP/(TP+FN)
Sp = TN/(TN+FP)
PPV = TP/(TP+FP)
NPV = TN/(TN+FN)
Acc = (TP+TN)/(TP+TN+FP+FN)
F1 = (2*Se*PPV)/(Se+PPV)
loss=hinge_loss(np.where( y_test==0, -1, y_test),np.where(y_pred_test==0, -1, y_pred_test)) #calculating loss of svm
plot confusion matrix(svm nonlin,x test,y test,cmap=plt.cm.Blues,display labels=['Negative','Positive'])
print('Poly: \nSensitivity is {:.2f}. \nSpecificity is {:.2f}. \nPPV is {:.2f}. \nNPV is {:.2f}. \nAccuracy is {:.2f}
print('AUROC is {:.3f}'.format(roc_auc_score(y_test, y_pred_proba_test[:,1])))
```



Poly: Sensitivity is 0.90. Specificity is 0.98. PPV is 0.98. NPV is 0.86. Accuracy is 0.93.

```
F1 is 0.94.
Loss is 0.14.
AUROC is 0.985
```

Q5c: What performs best on this dataset? Linear or non-linear models?

Answer: Generaly the SVM model performs better than the logistic regression model. As we can see the non-linear models perform better and have bigger AUROC values and lower loss values. Furthermore, the AUROC is not so differnt between RBF model and poly model. In our opinion, it is important to mention that our linear models show good results in general, so we can assume that the data is linearly separable. Although that the non-linear models performes well, regarding our estimation about the data, it may suggest that those models are a bit overfitted. We assume that may happen because the data is not large enough and is not representing the population reliably.

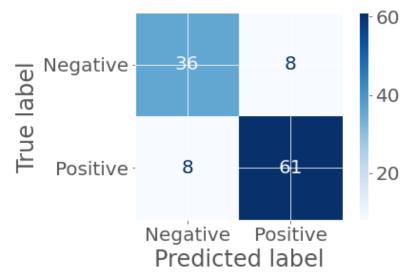
Question 6- Feature Selection

```
In [12]:
         #Random Fores Model
         rfc = RandomForestClassifier(max depth=2, random state=0)
         rfc.fit(X_train, Y_train)
         y pred test = rfc.predict(x test)
         y pred proba test = rfc.predict proba(x test)
         TN = calc TN(y test, y pred test)
         FP = calc FP(y test, y pred test)
         FN = calc FN(y test, y pred test)
         TP = calc TP(y test, y pred test)
         Se = TP/(TP+FN)
         Sp = TN/(TN+FP)
         PPV = TP/(TP+FP)
         NPV = TN/(TN+FN)
         Acc = (TP+TN)/(TP+TN+FP+FN)
         F1 = (2*Se*PPV)/(Se+PPV)
         plot confusion matrix(rfc,x test,y test,cmap=plt.cm.Blues,display labels=['Negative','Positive'])
         plt.show()
         print('AUROC is {:.3f}'.format(roc auc score(y test, y pred proba test[:,1])))
         feature data=t1d dataset.copy()
         feature data.drop(labels='Diagnosis',axis=1,inplace=True)
         importances = rfc.feature importances
         std = np.std([tree.feature importances for tree in rfc.estimators ],
                    axis=0)
         indices = np.argsort(importances)[::-1]
         # Print the feature ranking
         print("Feature ranking:")
```

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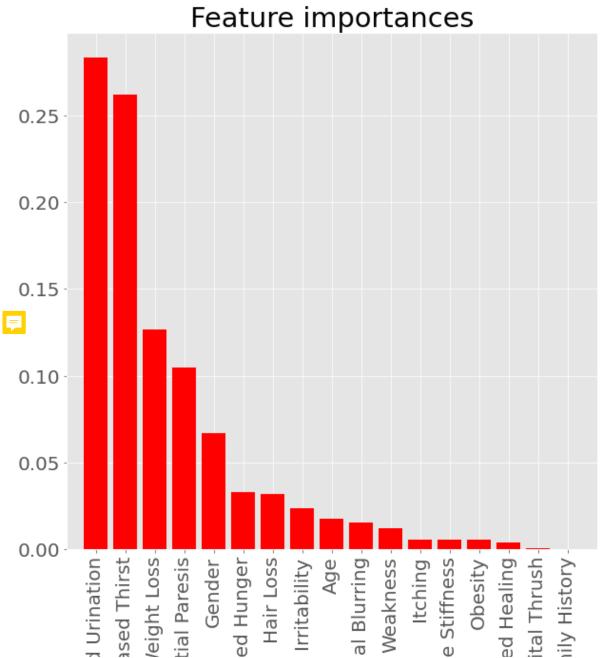
```
for f in range(x.shape[1]):
    print("%d. feature %s (%f)" % (f + 1, feature_data.columns[indices[f]] , importances[indices[f]]))

# Plot the impurity-based feature importances of the forest
#tld_dataset.columns[indices]
plt.figure(figsize=(10,10))
plt.title("Feature importances")
plt.bar(range(x.shape[1]), importances[indices],color="r", align="center")
plt.xticks(range(x.shape[1]), feature_data.columns[indices],rotation=90)
plt.xlim([-1, x.shape[1]])
plt.show()
```



```
Random Forest:
Sensitivity is 0.88.
Specificity is 0.82.
PPV is 0.88.
NPV is 0.82.
Accuracy is 0.86.
F1 is 0.88.
AUROC is 0.936
Feature ranking:
1. feature Increased Urination (0.283558)
2. feature Increased Thirst (0.261896)
3. feature Sudden Weight Loss (0.126904)
4. feature Partial Paresis (0.104923)
5. feature Gender (0.067096)
6. feature Increased Hunger (0.033056)
7. feature Hair Loss (0.031888)
8. feature Irritability (0.023730)
9. feature Age (0.017857)
10. feature Visual Blurring (0.015611)
11. feature Weakness (0.011992)
```

- 12. feature Itching (0.005914)
- 13. feature Muscle Stiffness (0.005479)
- 14. feature Obesity (0.005419)
- 15. feature Delayed Healing (0.003906)
- 16. feature Genital Thrush (0.000481)
- 17. feature Family History (0.000290)





Q6a_1: What are the 2 most important features according to the random forest?

Answer: As we can see, according to the histogram, the two most important features are "increased urination" and "increased thirst".

Q6a_2: Does this match up exactly with the feature exploration you did?

Answer: Yes, it is match up with our feature exploration. Moreover, as we learned in previous courses those symptoms are highly connected to type 1 diabetus. Those symptoms may appear beacause the body try to get rid off the high glucose level in the blood.

Question 7- Data separability visualiztion

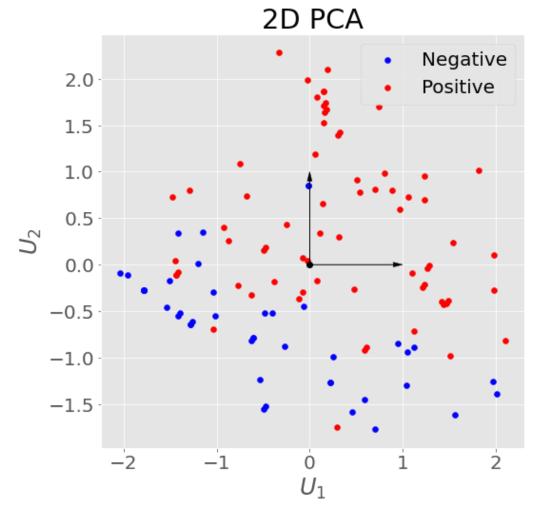
it is importonat to mention that the PCA method doesn't work properly on the first run. It should run twice to get appropriate results.

```
In [14]: #centering the data before using PCA
    x_train_centered = X_train - X_train.mean(axis=0, keepdims=True)
    x_test_centered = x_test - x_test.mean(axis=0, keepdims=True)

#pre-processing - applying PCA
    pca=PCA(n_components=2,whiten=True)
    x_train_pca=pca.fit_transform(x_train_centered,Y_train)
    x_test_pca=pca.transform(x_test_centered)

plt_2d_pca(x_test_pca,y_test)
```

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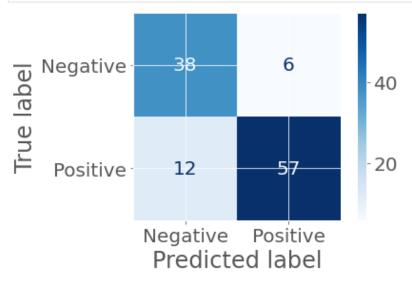
Q7_b: How separable is your data when reduced to just two features?

Answer: As we can see, the data is linearly seperable. Although, there are some observations that will be missclassified with linear model. It might affect the scores of the model.

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```
clf1.fit(x_train_pca, Y_train)
best log reg=clf1.best estimator
y pred test = best log reg.predict(x test pca)
y pred proba test = best log reg.predict proba(x test pca)
TN = calc TN(y test, y pred test)
FP = calc FP(y test, y pred test)
FN = calc_FN(y_test, y_pred_test)
TP = calc TP(y test, y pred test)
Se = TP/(TP+FN)
Sp = TN/(TN+FP)
PPV = TP/(TP+FP)
NPV = TN/(TN+FN)
Acc = (TP+TN)/(TP+TN+FP+FN)
F1 = (2*Se*PPV)/(Se*PPV)
loss=log loss(y test,y pred test)
plot confusion matrix(clf1,x test pca,y test,cmap=plt.cm.Blues,display labels=['Negative','Positive'])
plt.show()
print('Loggistic regression: \nSensitivity is {:.2f}. \nSpecificity is {:.2f}. \nPPV is {:.2f}. \nNPV is {:.2f}. \nAcc
print('AUROC is {:.3f}'.format(roc_auc_score(y_test, y_pred_proba_test[:,1])))
```

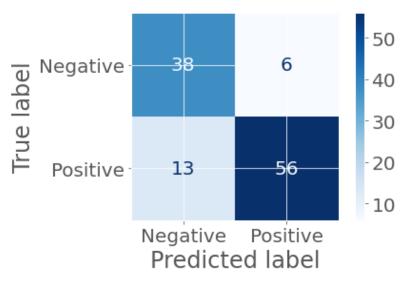
HW2



Loggistic regression: Sensitivity is 0.83. Specificity is 0.86. PPV is 0.90. NPV is 0.76. Accuracy is 0.84. F1 is 0.86. Loss is 5.50. AUROC is 0.916

```
# SVM linear model
In [16]:
          svc = SVC(probability=True)
          C = np.array([0.01, 0.1, 1, 10, 100, 1000])
          pipe = Pipeline(steps=[('svm', svc)])
          svm lin1 = GridSearchCV(estimator=pipe, param grid={'svm C': C, 'svm kernel': ['linear']},
                             scoring=['accuracy','f1','precision','recall','roc auc'], cv=skf,
                             refit='roc auc', verbose=0, return train score=True)
          svm lin1.fit(x train pca, Y train)
          best svm lin=svm lin1.best estimator
          y pred test = best svm lin.predict(x test pca)
          y pred proba test = best svm lin.predict proba(x test pca)
          TN = calc TN(y test, y pred test)
          FP = calc FP(y test, y pred test)
          FN = calc FN(y_test, y_pred_test)
          TP = calc TP(y test, y pred test)
          Se = TP/(TP+FN)
          Sp = TN/(TN+FP)
          PPV = TP/(TP+FP)
          NPV = TN/(TN+FN)
          Acc = (TP+TN)/(TP+TN+FP+FN)
          F1 = (2*Se*PPV)/(Se*PPV)
          loss=hinge loss(np.where( y test==0, -1, y test),np.where(y pred test==0, -1, y pred test)) #calculating loss of sym
          plot confusion matrix(svm lin1,x test pca,y test,cmap=plt.cm.Blues,display labels=['Negative','Positive'])
          plt.show()
          print('Linear SVM: \nSensitivity is \{:.2f\}. \nSpecificity is \\\:.2f\}. \nPPV is \\\:.2f\\\.\\nAccuracy is
          print('AUROC is {:.3f}'.format(roc auc score(y test, y pred proba test[:,1])))
```

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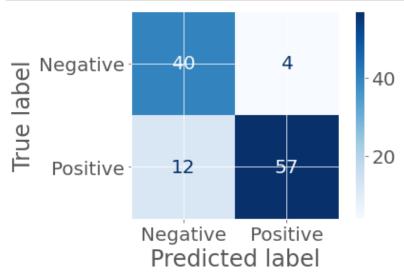


Linear SVM:
Sensitivity is 0.81.
Specificity is 0.86.
PPV is 0.90.
NPV is 0.75.
Accuracy is 0.83.
F1 is 0.85.
Loss is 0.34.
AUROC is 0.914

```
# SVM non-linear model (RBF)
In [17]:
          pipe = Pipeline(steps=[('svm', svc)])
          svm nonlin1 = GridSearchCV(estimator=pipe, param grid={'svm C': C, 'svm kernel': ['rbf'], 'svm gamma':['auto', 'scale
                             scoring=['accuracy','f1','precision','recall','roc_auc'], cv=skf,
                             refit='roc auc', verbose=0, return train score=True)
          svm nonlin1.fit(x train pca, Y train)
          best_svm_nonlin=svm_nonlin1.best_estimator_
          y pred test = best svm nonlin.predict(x test pca)
          y pred proba test = best svm nonlin.predict proba(x test pca)
          TN = calc_TN(y_test, y_pred_test)
          FP = calc_FP(y_test, y_pred_test)
          FN = calc_FN(y_test, y_pred_test)
          TP = calc_TP(y_test, y_pred_test)
          Se = TP/(TP+FN)
          Sp = TN/(TN+FP)
          PPV = TP/(TP+FP)
          NPV = TN/(TN+FN)
          Acc = (TP+TN)/(TP+TN+FP+FN)
          F1 = (2*Se*PPV)/(Se*PPV)
```

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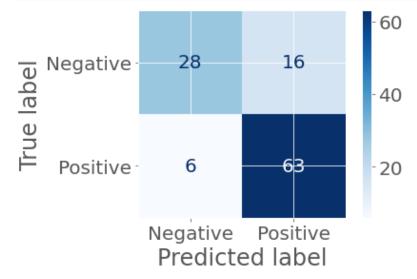
```
loss=hinge_loss(np.where( y_test==0, -1, y_test),np.where(y_pred_test==0, -1, y_pred_test)) #calculating loss of svm plot_confusion_matrix(svm_nonlin1,x_test_pca,y_test,cmap=plt.cm.Blues,display_labels=['Negative','Positive']) plt.show() print('RBF: \nSensitivity is {:.2f}. \nSpecificity is {:.2f}. \nPPV is {:.2f}. \nNPV is {:.2f}. \nAccuracy is {:.2f}. print('AUROC is {:.3f}'.format(roc_auc_score(y_test, y_pred_proba_test[:,1])))
```



RBF:
Sensitivity is 0.83.
Specificity is 0.91.
PPV is 0.93.
NPV is 0.77.
Accuracy is 0.86.
F1 is 0.88.
Loss is 0.28.
AUROC is 0.907

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```
Sp = TN/(TN+FP)
PPV = TP/(TP+FP)
NPV = TN/(TN+FN)
Acc = (TP+TN)/(TP+TN+FP+FN)
F1 = (2*Se*PPV)/(Se+PPV)
loss=hinge_loss(np.where( y_test==0, -1, y_test),np.where(y_pred_test==0, -1, y_pred_test)) #calculating loss of svm plot_confusion_matrix(svm_nonlin1,x_test_pca,y_test,cmap=plt.cm.Blues,display_labels=['Negative','Positive'])
plt.show()
print('Poly: \nSensitivity is {:.2f}. \nSpecificity is {:.2f}. \nPPV is {:.2f}. \nNPV is {:.2f}. \nAccuracy is {:.2f}
print('AUROC is {:.3f}'.format(roc_auc_score(y_test, y_pred_proba_test[:,1])))
```



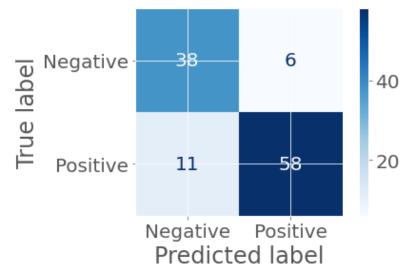
Poly: Sensitivity is 0.91. Specificity is 0.64. PPV is 0.80. NPV is 0.82. Accuracy is 0.81. F1 is 0.85. Loss is 0.39. AUROC is 0.926

```
In [19]: # Random Forest model
    rfc1 = RandomForestClassifier(max_depth=2, random_state=0)
    rfc1.fit(x_train_pca, Y_train)
    y_pred_test = rfc1.predict(x_test_pca)
    y_pred_proba_test = rfc1.predict_proba(x_test_pca)
    TN = calc_TN(y_test, y_pred_test)
    FP = calc_FP(y_test, y_pred_test)
    FN = calc_FN(y_test, y_pred_test)
    TP = calc_TP(y_test, y_pred_test)
    Se = TP/(TP+FN)
```

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```
Sp = TN/(TN+FP)
PPV = TP/(TP+FP)
NPV = TN/(TN+FN)
Acc = (TP+TN)/(TP+TN+FP+FN)
F1 = (2*Se*PPV)/(Se+PPV)
plot_confusion_matrix(rfc1,x_test_pca,y_test,cmap=plt.cm.Blues,display_labels=['Negative','Positive'])
plt.show()

print('Random Forest: \nSensitivity is {:.2f}. \nSpecificity is {:.2f}. \nPPV is {:.2f}. \nNPV is {:.2f}. \nAccuracy
print('AUROC is {:.3f}'.format(roc_auc_score(y_test, y_pred_proba_test[:,1])))
```



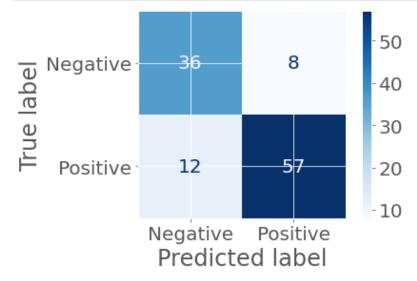
Random Forest: Sensitivity is 0.84. Specificity is 0.86. PPV is 0.91. NPV is 0.78. Accuracy is 0.85. F1 is 0.87. AUROC is 0.911

```
In [20]: # Extracting the 2 most important features

x_sig_train = X_train[:, 2:4]
x_sig_test = x_test[:,2:4]
```

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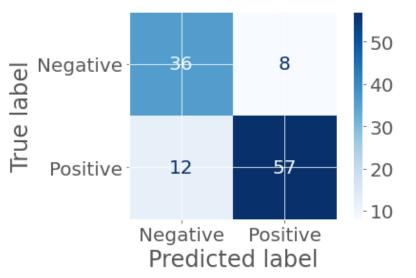
```
refit='roc_auc', verbose=0, return_train_score=True)
clf.fit(x sig train, Y train)
best log reg=clf.best estimator
y_pred_test = best_log_reg.predict(x_sig_test)
y pred proba test = best log reg.predict proba(x sig test)
TN = calc TN(y test, y pred test)
FP = calc_FP(y_test, y_pred_test)
FN = calc_FN(y_test, y_pred_test)
TP = calc TP(y_test, y_pred_test)
Se = TP/(TP+FN)
Sp = TN/(TN+FP)
PPV = TP/(TP+FP)
NPV = TN/(TN+FN)
Acc = (TP+TN)/(TP+TN+FP+FN)
F1 = (2*Se*PPV)/(Se*PPV)
loss=log loss(y test,y pred test)
plot_confusion_matrix(clf,x_sig_test,y_test,cmap=plt.cm.Blues,display_labels=['Negative','Positive'])
plt.show()
print('Loggistic regression: \nSensitivity is {:.2f}. \nSpecificity is {:.2f}. \nPPV is {:.2f}. \nNPV is {:.2f}. \nAcc
print('AUROC is {:.3f}'.format(roc auc score(y test, y pred proba test[:,1])))
```



Loggistic regression: Sensitivity is 0.83. Specificity is 0.82. PPV is 0.88. NPV is 0.75. Accuracy is 0.82. F1 is 0.85. Loss is 6.11. AUROC is 0.881

```
In [22]: | svc = SVC(probability=True)
          C = np.array([0.01, 0.1, 1, 10, 100, 1000])
          pipe = Pipeline(steps=[('svm', svc)])
          svm lin = GridSearchCV(estimator=pipe, param grid={'svm C': C, 'svm kernel': ['linear']},
                             scoring=['accuracy','f1','precision','recall','roc_auc'], cv=skf,
                             refit='roc auc', verbose=0, return train score=True)
          svm lin.fit(x sig train, Y train)
          best svm lin=svm lin.best estimator
          y pred test = best svm lin.predict(x sig test)
          y pred proba test = best svm lin.predict proba(x sig test)
          TN = calc_TN(y_test, y_pred_test)
          FP = calc FP(y test, y pred test)
          FN = calc FN(y test, y pred test)
          TP = calc TP(y test, y pred test)
          Se = TP/(TP+FN)
          Sp = TN/(TN+FP)
          PPV = TP/(TP+FP)
          NPV = TN/(TN+FN)
          Acc = (TP+TN)/(TP+TN+FP+FN)
          F1 = (2*Se*PPV)/(Se*PPV)
          loss=hinge loss(np.where( y test==0, -1, y test),np.where(y pred test==0, -1, y pred test)) #calculating loss of sym
          plot confusion matrix(svm lin,x sig test,y test,cmap=plt.cm.Blues,display labels=['Negative','Positive'])
          plt.show()
          print('Linear SVM: \nSensitivity is {:.2f}. \nSpecificity is {:.2f}. \nPPV is {:.2f}. \nPV is {:.2f}. \nAccuracy is
          print('AUROC is {:.3f}'.format(roc auc score(y test, y pred proba test[:,1])))
```

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```
Linear SVM:
Sensitivity is 0.83.
Specificity is 0.82.
PPV is 0.88.
NPV is 0.75.
Accuracy is 0.82.
F1 is 0.85.
Loss is 0.35.
AUROC is 0.881
```

```
In [23]:
         svc = SVC(probability=True)
          C = np.array([0.01, 0.1, 1, 10, 100, 1000])
          pipe = Pipeline(steps=[('svm', svc)])
          svm nonlin = GridSearchCV(estimator=pipe, param grid={'svm C': C, 'svm kernel': ['rbf'],'svm gamma':['auto','scale
                             scoring=['accuracy','f1','precision','recall','roc auc'], cv=skf,
                             refit='roc auc', verbose=0, return train score=True)
          svm nonlin.fit(x sig train, Y train)
          best svm nonlin=svm nonlin.best estimator
          y pred test = best svm nonlin.predict(x sig test)
          y pred proba test = best svm nonlin.predict proba(x sig test)
          TN = calc_TN(y_test, y_pred_test)
          FP = calc_FP(y_test, y_pred_test)
          FN = calc FN(y test, y pred test)
          TP = calc TP(y test, y pred test)
          Se = TP/(TP+FN)
          Sp = TN/(TN+FP)
          PPV = TP/(TP+FP)
          NPV = TN/(TN+FN)
```

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```
Acc = (TP+TN)/(TP+TN+FP+FN)

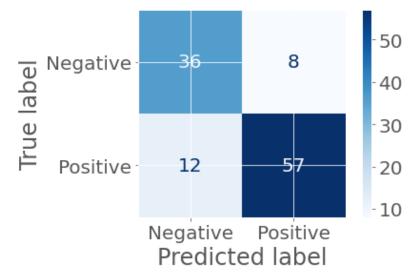
F1 = (2*Se*PPV)/(Se+PPV)

loss=hinge_loss(np.where( y_test==0, -1, y_test),np.where(y_pred_test==0, -1, y_pred_test)) #calculating loss of svm plot_confusion_matrix(svm_nonlin,x_sig_test,y_test,cmap=plt.cm.Blues,display_labels=['Negative','Positive'])

plt.show()

print('RBF: \nSensitivity is {:.2f}. \nSpecificity is {:.2f}. \nPPV is {:.2f}. \nNPV is {:.2f}. \nAccuracy is {:.2f}.

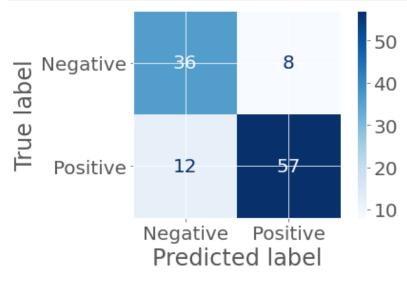
print('AUROC is {:.3f}'.format(roc_auc_score(y_test, y_pred_proba_test[:,1])))
```



RBF:
Sensitivity is 0.83.
Specificity is 0.82.
PPV is 0.88.
NPV is 0.75.
Accuracy is 0.82.
F1 is 0.85.
Loss is 0.35.
AUROC is 0.871

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```
Se = TP/(TP+FN)
Sp = TN/(TN+FP)
PPV = TP/(TP+FP)
NPV = TN/(TN+FN)
Acc = (TP+TN)/(TP+TN+FP+FN)
F1 = (2*Se*PPV)/(Se+PPV)
loss=hinge_loss(np.where( y_test==0, -1, y_test),np.where(y_pred_test==0, -1, y_pred_test)) #calculating loss of svm plot_confusion_matrix(svm_nonlin,x_sig_test,y_test,cmap=plt.cm.Blues,display_labels=['Negative','Positive'])
plt.show()
print('Poly: \nSensitivity is {:.2f}. \nSpecificity is {:.2f}. \nPPV is {:.2f}. \nNPV is {:.2f}. \nNPV is {:.2f}. \nAccuracy is {:.2f}
print('AUROC is {:.3f}'.format(roc_auc_score(y_test, y_pred_proba_test[:,1])))
```

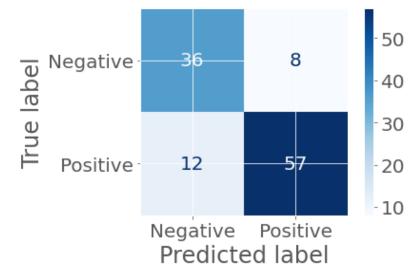


```
Poly:
Sensitivity is 0.83.
Specificity is 0.82.
PPV is 0.88.
NPV is 0.75.
Accuracy is 0.82.
F1 is 0.85.
Loss is 0.35.
AUROC is 0.871
```

```
In [25]: rfc = RandomForestClassifier(max_depth=2, random_state=0)
    rfc.fit(x_sig_train, Y_train)
    y_pred_test = rfc.predict(x_sig_test)
    y_pred_proba_test = rfc.predict_proba(x_sig_test)
    TN = calc_TN(y_test, y_pred_test)
    FP = calc_FP(y_test, y_pred_test)
    FN = calc_FN(y_test, y_pred_test)
    TP = calc_TP(y_test, y_pred_test)
    Se = TP/(TP+FN)
```

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```
Sp = TN/(TN+FP)
PPV = TP/(TP+FP)
NPV = TN/(TN+FN)
Acc = (TP+TN)/(TP+TN+FP+FN)
F1 = (2*Se*PPV)/(Se+PPV)
plot_confusion_matrix(rfc,x_sig_test,y_test,cmap=plt.cm.Blues,display_labels=['Negative','Positive'])
plt.show()
print('Random Forest: \nSensitivity is {:.2f}. \nSpecificity is {:.2f}. \nPPV is {:.2f}. \nNPV is {:.2f}. \nAccuracy print('AUROC is {:.3f}'.format(roc_auc_score(y_test, y_pred_proba_test[:,1])))
```



Random Forest:
Sensitivity is 0.83.
Specificity is 0.82.
PPV is 0.88.
NPV is 0.75.
Accuracy is 0.82.
F1 is 0.85.
AUROC is 0.881

Q7_e: What performs better? 2 features of the reduced dimensionality.

Answer: As we can see, the scores are better for the reduced dimentionality (PCA) for all models. Furthemore, the scores of 2-features pretty good' considering the low computational cost. That is because, as we showed in feature selection section, there is good correlation between those features and the diagnosis, and they contain a pretty big percentage of the information. On the other hand, the PCA model creates axis that consist of linear combination of all the features and thus include more information. However in huge databases with great number of features and examples it might be more complicated in the computational manner. In addition, the 2 feature model is pretty easy method to apply, and get good estimation of the prediction.

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